

a. Is this an original filing? ...... Yes [ X ] No [  $\,$  ]

State the amendment number ....
 Date filed .....
 Number of pages attached......

b. If no,

# **HEALTH ANNUAL STATEMENT**

AS OF DECEMBER 31, 2019 OF THE CONDITION AND AFFAIRS OF THE

# Coventry Health Care of Missouri, Inc.

NAIC Group Code	0001 0001 NAIC (Current) (Prior)	C Company Code <u>96377</u>	_ Employer's ID Number	43-1372307
Organized under the Laws of	Missouri	State of Domic	cile or Port of Entry	MO
Country of Domicile		United States of America		
Licensed as business type:	Hea	alth Maintenance Organizatio	on .	
Is HMO Federally Qualified? Yes [ ] No	[ X]			•
Incorporated/Organized	05/22/1985	Commence	ed Business	11/01/1985
Statutory Home Office 1285 F	ern Ridge Parkway, Suite 200	),		MO, US 63141
	(Street and Number)		(City or Town, State	e, Country and Zip Code)
Main Administrative Office	1285	Fern Ridge Parkway; Suite 2	200	· · · · · · · · · · · · · · · · · · ·
St. Louis, MO,	US 63141	(Street and Number)	314-	506-1700
(City or Town, State, Co	ountry and Zip Code)		(Area Code) (	Telephone Number)
Mail Address 1285 Fern I	Ridge Parkway, Suite 200			MO, US 63141
(Street ar	nd Number or P.O. Box)		(City or Town, State	e, Country and Zip Code)
Primary Location of Books and Records	1285	5 Fern Ridge Parkway, Suite	200	
St. Louis, MO,	, US 63141	(Street and Number)	314-	506-1700
(City or Town, State, Co				Telephone Number)
Internet Website Address	v	www.coventryhealthcare.com		
Statutory Statement Contact	Scott David Miller			717-671-2474
StatutoryReportin	(Name)		,	de) (Telephone Number) 526-2888
(E-mail A				( Number)
		OFFICERS		
Vice President and Secretary	Edward Chung-I Lee		Controller	Robert Joseph Parslow #
		OTHER		
Kevin James Casey, Senior Investmen		ter Keller, Assistant Controlle		an James Lane, Assistant Controller#
William Stephen Maynes, Assistant Co		David Miller, Assistant Control e Smith, Vice President and		Henry Reinecke, Chief Financial Officer
		RECTORS OR TRUSTEE	<u> </u>	
John David Anders #		COTONO ON TROOTEE		Davin Henry Reinecke #
The officers of this reporting entity being duly sall of the herein described assets were the al statement, together with related exhibits, sche condition and affairs of the said reporting entity in accordance with the NAIC Annual Stateme rules or regulations require differences in reporture for formatting differences due to elected enclosed statement.	bsolute property of the said re dules and explanations therein y as of the reporting period star int Instructions and Accounting tring not related to accounting I the described officers also in	eporting entity, free and clear n contained, annexed or refer ted above, and of its income a p Practices and Procedures m practices and procedures, ac- cludes the related correspond	from any liens or claims the red to, is a full and true state and deductions therefrom fon anual except to the extent cording to the best of their in ding electronic filing with the	ereon, except as herein stated, and that this ment of all the assets and liabilities and of the r the period ended, and have been completed that: (1) state law may differ; or, (2) that state formation, knowledge and belief, respectively. It was a wast copy that is an exact copy
(Signature)		•		(Signature)
Edward Chung-I Lee Vice President and Secreta				Robert Joseph Parslow Corporate Controller
State of Connecticut County of Hartford Subscribed and sworn to before me this  The day of  NOTARY PUBLIC (Seal)  NOTARY PUBLIC (Seal)  NOTARY PUBLIC (Seal)  NOTARY PUBLIC (Seal)  NOTARY SIGNATURE  NOTARY SIGNATURE	2020		NOTARY PUBLIC (Se	
Assessably souther to pay				

### **SUMMARY INVESTMENT SCHEDULE**

					Admitted Asset		
		Gross Investm	ent Holdings 2	3	in the Annua	Statement 5	6
			Percentage of Column 1	3	Securities Lending Reinvested Collateral	Total (Col. 3 + 4)	Percentage of Column 5
	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments		20.353			44,218,123	
	1.02 All other governments		2.872			6,239,326	
	1.03 U.S. states, territories and possessions, etc. guaranteed	9,911,431	4.562	9,911,431	0	9,911,431	4.562
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	14,518,921	6.683	14,518,921	0	14,518,921	6.683
	1.05 U.S. special revenue and special assessment obligations, etc. non- guaranteed	32, 169, 417	14.807	32, 169, 417	0	32, 169,417	14.807
	1.06 Industrial and miscellaneous		30.981	67,308,564		67,308,564	
	1.07 Hybrid securities		0.463	1,006,206	0		
	1.07 Frydia Securities  1.08 Parent, subsidiaries and affiliates		0.000	0	0		
	1.09 SVO identified funds		0.000	0			
	1.10 Unaffiliated Bank loans						
	1.11 Total long-term bonds		80.720	0 175,371,988		175,371,988	
•	-	175,371,900	00.720	175,571,900		175,371,900	00.720
2.	Preferred stocks (Schedule D, Part 2, Section 1):  2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
	2.02 Parent, subsidiaries and affiliates			0			
				0			
•	2.03 Total preferred stocks		0.000		0		0.000
3.	Common stocks (Schedule D, Part 2, Section 2):	0	0.000	0	0		0.000
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)			0	0		
	3.02 Industrial and miscellaneous Other (Unaffiliated)			0	0		
	3.03 Parent, subsidiaries and affiliates Publicly traded			0	0		
	3.04 Parent, subsidiaries and affiliates Other			0	0		
	3.05 Mutual funds			0			
	3.06 Unit investment trusts			0			
	3.07 Closed-end funds			0			
	3.08 Total common stocks	0	0.000	0	0	0	0.00
4.	Mortgage loans (Schedule B):				_	_	
	4.01 Farm mortgages			0		0	
	4.02 Residential mortgages				0		
	4.03 Commercial mortgages					5,741,229	
	4.04 Mezzanine real estate loans	0		0			
	4.05 Total mortgage loans	5,741,229	2.643	5,741,229	0	5,741,229	2.643
5.	Real estate (Schedule A):			_	_	_	
	5.01 Properties occupied by company		0.000	0	0		
	5.02 Properties held for production of income			0			
	5.03 Properties held for sale	0	0.000	0	0	0	
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)			27,006,714		27,006,714	
	6.02 Cash equivalents (Schedule E, Part 2)		3.494	7,591,039	0		
	6.03 Short-term investments (Schedule DA)			0	0	0	0.000
	6.04 Total cash, cash equivalents and short-term investments		15.925	34,597,753	0		
7.	Contract loans		0.000	0	0		
8.	Derivatives (Schedule DB)		0.000	0	0		
9.	Other invested assets (Schedule BA)		0.713	1,548,285	0		
10.	Receivables for securities		0.000	0	0	0	0.000
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000	0	0	0	0.000
13.	Total invested assets	217,259,255	100.000	217,259,255	0	217,259,255	100.000

### **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 6)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Current year change in encumbrances:
	3.1 Totals, Part 1, Column 13
	3.2 Totals, Part 3, Column 11
4.	Total gain (loss) on disposals, Part 3, Column 18
5.	Deduct amounts received on disposals, Part 3, C 15, 15, 15, 15, 16, 17, 18, 18, 18, 18, 18, 18, 18, 18, 18, 18
6.	Total foreign exchange change in book/adjusted or you was:
	6.1 Totals, Part 1, Column 15
	6.2 Totals, Part 3, Column 13
7.	Deduct current year's other than temporary impairment recognized:
	7.1 Totals, Part 1, Column 12
	7.2 Totals, Part 3, Column 10
8.	Deduct current year's depreciation:
	8.1 Totals, Part 1, Column 11
	8.2 Totals, Part 3, Column 9
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10.	Deduct total nonadmitted amounts
11.	Statement value at end of current period (Line 9 minus Line 10)

### **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	6,267,709
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	491 , 187
8.	Deduct amortization of premium and mortgage interest points and commitment fees	35,293
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 130	
	9.2 Totals, Part 3, Column 130	0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 110	
	10.2 Totals, Part 3, Column 10	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,741,229
12.	Total valuation allowance	0
13.	Subtotal (Line 11 plus 12)	5,741,229
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	5,741,229

### **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	0
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	00
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	85
	3.2 Totals, Part 3, Column 12	0148,285
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	0
	5.2 Totals, Part 3, Column 9	0
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	0
8.	Deduct amortization of premium and depreciation	0
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	0
	9.2 Totals, Part 3, Column 14	00
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	0
	10.2 Totals, Part 3, Column 11	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,548,285
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	1,548,285

# **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

			105 004 400
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of bonds and stocks acquired, Part 3, Column 7		
3.	Accrual of discount		432,970
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	770,225	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	623,546	1,393,771
5.	Total gain (loss) on disposals, Part 4, Column 19		756 , 106
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		74,473,686
7.	Deduct amortization of premium		909,733
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	647,200	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	11,882	659,082
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		136,025
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		175 , 371 , 988
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		175,371,988

### **SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

		Long-Term Bonds and C	Stocks OWNED December	2	3	4
			Book/Adjusted	2	3	7
D	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	44,218,123	45,577,191	43,993,460	44,747,877
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	6,239,326	6,716,212	6,203,419	6,740,000
by governments)	4.	Totals	50,457,449	52,293,403	50, 196, 879	51,487,877
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	9,911,431	10,687,398	10,096,231	8,970,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	14,518,921	15,240,947	15,244,715	13,910,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and			20, 400, 447	04 570 500	00 470 000	00 004 400
their Political Subdivisions	7.	Totals	32,169,417	34,578,580	33,470,993	30,661,499
Industrial and Miscellaneous, SVO	8.	United States	, ,	56,755,796	55,511,887	55,376,913
Identified Funds, Unaffiliated Bank	9.	Canada		4,048,122	3,851,500	4,000,000
Loans and Hybrid Securities (unaffiliated)	10.	Other Countries	9,067,204	9,338,235	8,989,413	9,250,000
,	11.	Totals	68,314,770	70,142,153	68,352,800	68,626,913
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	175,371,988	182,942,481	177,361,618	173,656,289
PREFERRED STOCKS	14.	United States		0	0	
Industrial and Miscellaneous	15.	Canada	0	0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous	21.	Canada	0	0	0	
(unaffiliated)	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	175,371,988	182,942,481	177,361,618	

### **SCHEDULE D - PART 1A - SECTION 1**

	1	2	3	4	5	1 6	ies by Major Types	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	· ·	No Maturity Date	Total Current Year	Col. 7 as a % of	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	217,824	27,652,097	16,027,091	273,962	47,147	XXX		24.2	30,654,005	15.6	44,218,121	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	217.824	27,652,097	16,027,091	273,962	47.147	XXX	44,218,121	24.2	30,654,005	15.6	44,218,121	0
2. All Other Governments	,		,		,	7001	,=,.=.		01,101,110		,=,.=.	
2.1 NAIC 1	0	0	958.793	0	0	xxx	958.793	0.5	3.945.326	2.0	958.793	0
2.2 NAIC 2	0	2,726,256	1,085,040	0	0	XXX	3,811,296	2.1	2,465,347	1.3	3,811,296	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	252.305	0.1	0	0
2.4 NAIC 4	0	1,039,490	0	0	0	XXX	1,039,490	0.6	720,215	0.4	1,039,490	0
2.5 NAIC 5	0	0	0	429,746	0	XXX	429,746	0.2	0	0.0	429,746	0
2.6 NAIC 6	0	0	0	0	0	XXX		0.0	0	0.0	0	
2.7 Totals	. 0	3,765,746	2,043,833	429.746	0		6,239,325	3.4	7,383,193	3.8	6,239,325	0
U.S. States, Territories and Possessions etc.,	· ·	0,700,740	2,040,000	420,140	0	XXX	0,200,020	0.1	1,000,100	0.0	0,200,020	<u> </u>
Guaranteed												
3.1 NAIC 1	0	0	9,911,432	0	0	XXX	9,911,432	5.4	10.036.613	5.1	9,911,432	0
3.2 NAIC 2	0	0	0	0	0	XXX	0,011,402	0.0	3,004,905	1.5	0	
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	٥
3.4 NAIC 4		0	0	n	0	XXX	n	0.0	0	0.0	۰	
3.5 NAIC 5		0	0	n		XXX	n	0.0	0	0.0	 0	 0
3.6 NAIC 6			Λ		0	XXX		0.0		0.0	٥	٥
3.7 Totals	. 0		9,911,432	0	•		9,911,432	5.4	13,041,518	6.6	9,911,432	0
U.S. Political Subdivisions of States, Territories and	U	U	3,311,432	U	U	***	3,311,432	J.4	13,041,310	0.0	3,311,402	U
Possessions , Guaranteed												
4.1 NAIC 1	0	11,440,379	3,078,543	0	0	xxx	14,518,922	7.9	24, 193, 258	12.3	14.518.922	0
4.2 NAIC 2	٥	0,075	0,070,040	n	o	XXX	17,510,522	0.0	n	0.0	n	 
4.2 NAIC 2	٥	0	Λ	0	0 n	XXX	n	0.0	0	0.0	٥	 1
4.4 NAIC 4			Λ	n	0	XXX	n	0.0		0.0	0 N	 
4.5 NAIC 5	٥		Λ	n		XXX	n	0.0		0.0	٥	٥
4.6 NAIC 6	0 N	0	Λ	0	0	XXX		0.0		0.0		٥
4.6 NAIC 6 4.7 Totals	. 0	11.440.379	3,078,543	0			14.518.922	7.9	24.193.258	12.3	14.518.922	0
	U	11,440,379	3,070,343	U	U	***	14,310,322	1.5	24, 195,256	12.3	14,310,322	U
U.S. Special Revenue & Special Assessment     Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	832,399	16,837,149	8,042,034	6,457,384	450	XXX	32,169,416	17.6	43, 113,517	22.0	28,889,071	3,280,345
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	3,072,978	1.6	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	832,399	16,837,149	8,042,034	6,457,384	450	XXX	32,169,416	17.6	46,186,495	23.5	28,889,071	3,280,345

SCHEDULE D - PART 1A - SECTION 1 (Continued)

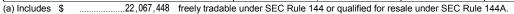
Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	Quality and	Maturity Distribution	on of All Bonds O	wned December 3			es by Major Types	of Issues and NA	AIC Designations			12
1 2 3 4 5 6 7 8 9 10 11 Over 1 Year Over 5 Years Over 10 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total												
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	% From Col. 8 Prior Year	Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	1 1 001 01 2000	rinough o routo	· · · · · · · · · · · · · · · · · · ·	11110agii 20 10ai0	010.20 100.0	24.0	Total Gallone Total	2.110 1111	1 1101 1 001		110000	
6.1 NAIC 1	17,881,910	13,415,756	5,500,000	0	0	XXX	36,797,666	20.1	29,010,007	14.8	23, 151, 148	13,646,518
6.2 NAIC 2	3,596,375	14,280,056	3,284,577	0	0	XXX	21,161,008	11.6		10.3		
6.3 NAIC 3	725,305	8,875,732	5.092.801	0	0	XXX	14,693,838	8.0	22,239,022	11.3	13,435,061	1,258,777
6.4 NAIC 4	793,510	296,447	1,155,420	0	0	XXX	2,245,377	1.2	2,440,278	1.2	1,764,153	
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0		
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0		(
6.7 Totals	22,997,100	36,867,991	15,032,798	0	0		74,897,889	40.9	73,863,288			18,787,103
7. Hybrid Securities	==,,,,,,,	,,	,	-		7001	,,		10,110,211	****	22,112,122	12,121,121
7.1 NAIC 1	0	0	0	0	0	xxx	0	0.0	0	0.0	0	
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0		
7.3 NAIC 3	0	1,006,206	0	0	0	XXX	1,006,206	0.5	904,629	0.5		
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0		(
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0		(
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0		(
7.7 Totals	0	1,006,206	0	0	0		1,006,206	0.5	904,629			(
8. Parent, Subsidiaries and Affiliates		.,000,200				7001	1,555,255	5.0	001,020		1,000,200	
8.1 NAIC 1	0	0	0	0	0	xxx	0	0.0	0	0.0	0	
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0		
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0		(
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0		(
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0		(
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0		(
8.7 Totals	0	0	0	0	0	XXX	0		0	0.0		(
9. SVO Identified Funds	-		<u>-</u>	-		7001					-	
9.1 NAIC 1	xxx	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0		(
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0		(
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0		(
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0		(
10. Unaffiliated Bank Loans	7001	7001	7001	7001	7001		-				-	
10.1 NAIC 1	0	0	0	0	0	xxx	0	0.0	0	0.0	0	
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0		
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0		[
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0		
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0		
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0		
10.7 Totals	0	0	0	0	0		0		0	0.0		

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations.

Mode   Property of Least		Quality and	Maturity Distributi	on of All Bonds O	wned December 3	1, at Book/Adjust	ed Carrying Value	es by Major Types	of Issues and NA	AIC Designations			
Trouble Ports Current Vear   Control Bonds Control Vear   Trouble Date   Troubl		1	2	3	4	5	6	7	8	9	10	11	12
1. Total Double Current Year  11. Total Double Current Year  11. Total Double Current Year  12. Total Double Current Year  13. Total Double Current Year  13. Total Double Current Year  14. Total Double Current Year  15. NAMIC 5	NAIC Designation	1 Voor or Loop				Over 20 Veers		Total Current Voor					
11 NAIC 1 (e) 9. 838, 183		1 feat of Less	Through 5 rears	Thiough to rears	Through 20 rears	Over 20 Tears	Date	Total Current Tear	Line 11.7	FIIOI Teal	FIIUI Teal	Haueu	Flaceu (a)
11 2 MAC 2		(4) 10 022 122	60 245 201	12 517 902	6 721 246	47 507	0	120 574 250	75. 7	VVV	VVV	121 647 497	16 026 962
11 3 NACC 3 (g) 725 305 9,881 388 5,082 001 0 0 0 15,700,044 8.6						41,331	0						
11 + NACC + (e) 783 50   1,855 87   1,155 40   0   0   0   0   2,49,746   0   0   0   0   0   2,49,746   0   0   0   0   0   0   0   0   0	-	,_,,					0						
11 S NAIC S (0) 0 0 0 4.89 746 0 0 0 (c) 429 746 0 0 0 0 (c) 429 746 0 0 0 0 (c) 429 746 0 0 0 0 0 (c) 429 746 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						0	0	, ,					
11.6 NACC 6 (d) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		(-,	1,335,937	1, 100,420	400.740	0	0						481,224
11.7 Totals 11.8 Lims 11.7 mas % of Col. 7  11.8 Lims 11.7 mas		` '	0	0	429,746	0	0	` '				429,746	0
118. Line 117, as a % of Col 7			0	0	0	<u> </u>	Ü	1 ( - /				0	0
2. Total Bonds Prov Year  12. NAIC 2  13. 190. 577  24. 486, 286  13. 190. 577  24. 486, 286  13. 190. 577  24. 486, 286  13. 190. 578  13. 486, 286  14. 180. 578  14. 180. 578  14. 180. 578  14. 180. 578  14. 180. 578  14. 180. 578  15. 180. 578  16. 180. 578  17. 180. 578  18			, , , , ,	, , .	, , ,	, ,	0					, , .	, ,
12 I NAIC 1 9,934,640 89,248,977 50,947,823 10,023,322 797,984 0 XXXX XXX 140,952,726 71.8 132,705,077 24,526,266 1,003,338 0 0 0 XXX XXX XXX 28,77,726 1 14.6 24,480,654 3,876,577 12.3 NAIC 3 1,061,849 13,449,100 9,886,007 0 0 0 XXX XXX XXX 28,77,726 1 14.6 24,480,654 3,876,577 12.3 NAIC 3 1,061,849 13,449,100 9,886,007 0 0 0 XXX XXX XXX 28,735,956,96 1 11.9 22,386,857 1,009,000 1 2.4 NAIC 4 0 0 0 0 0 0 0 0 0 0 XXX XXX XXX (c) 0 0 0 0 0 XXX XXX (d) 1.6 1,2745,579 1 14.9 14.9 14.9 14.2 NAIC 4 (d) 0 0 0 0 0 0 0 0 0 XXX XXX (c) 0 0 0 0 0 XXX XXX (c) 0 0 0 0 0 XXX XXX (c) 0 0 0 0 0 XXX XXX (d) 1.6 1,2745,579 1 14.9 14.9 14.9 14.9 14.2 NAIC 4 (d) 0 0 0 0 0 0 XXX XXX (d) 0 0 0 0 XXX XXX (d) 1.6 1.2 X14,579 1 13.5 Ma,237 1 13.5 Ma,237 1 14.1 NAIC 1 1,742,648 68,388,348 34,737,548 6,731,346 47,597 0 121,647,467 XXX XXX XXX XXX (d) 1.6 1.2 X14,7467 XXX 13.2 NAIC 2 3,596,375 14,657,793 3,999,977 0 0 0 11,647,467 66.5 132,765,077 57.6 121,647,467 XXX 13.3 NAIC 3 725,350 8,875,083 4,999,970 0 0 0 14,441,267 7.9 22,846,634 12.7 21,571,721 XXXX 13.3 NAIC 3 725,350 8,875,083 4,940,979 0 0 0 14,441,467 7.9 22,846,634 12.7 21,571,721 XXXX 13.5 NAIC 5 0 0 0 429,746 0 0 429,746 0 0 0 429,746 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		13.1	53.3	29.6	3.9	0.0	0.0	100.0	XXX	XXX	XXX	87.9	12.1
12 NAIC 2	12. Total Bonds Prior Year												
12 1 NAIC 3	12.1 NAIC 1				10,023,322	797,964	0	XXX	XXX				
1 2 4 NAIC 4	12.2 NAIC 2	3,190,577	24,526,296	1,000,338	0	0	0	XXX	XXX	28,717,211	14.6	24,840,634	3,876,577
12.6 NAIC 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	12.3 NAIC 3	1,061,849	13,448,100	8,886,007	0	0	0	XXX	XXX	23,395,956	11.9	22,386,857	1,009,099
12 S NAIC 5	12.4 NAIC 4	0	2,025,364	414,914	720,215	0	0	XXX	XXX	3, 160, 493	1.6	2,745,579	414,914
12 NAIC 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	12.5 NAIC 5	0	0	0	0	0	0	XXX		(c)0	0.0	0	0
1.28 Line 1.27 as a % of Col. 9  7.2  55.7  31.2  5.5  0.4  0.0  XXX  XXX  100.0  XXX  93.1  6.5  3. Total Publicly Traded Bonds  13. TANAIC 1  11,742,648  68,388,348  34,737,548  6,731,346  47,597  0.0  121,647,487  66.5  132,705,077  67.6  121,647,487  XXX  13.3 NAIC 2  3,396,375  14,605,729  3,369,617  0.0  0.11,441,267  7,9  22,366,587  11.4  14,411,267  7,9  22,366,587  11.4  14,411,267  7,9  22,366,587  11.4  14,411,267  7,9  22,366,587  11.4  14,411,267  XXX  13.3 NAIC 3  733,510  1,335,937  674,197  0.0  0.0  0.1  1,347,167  0.0  0.1  1,347,167  1.1  1.8  24,840,634  12.7  12,1571,721  XXX  13.4 NAIC 4  7,393,510  1,335,937  674,197  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0	12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	` '	0.0	0	0
1.28 Line 1.27 as a % of Col. 9  7.2  55.7  31.2  5.5  0.4  0.0  XXX  XXX  100.0  XXX  93.1  6.5  3. Total Publicly Traded Bonds  13. TANAIC 1  11,742,648  68,388,348  34,737,548  6,731,346  47,597  0.0  121,647,487  66.5  132,705,077  67.6  121,647,487  XXX  13.3 NAIC 2  3,396,375  14,605,729  3,369,617  0.0  0.11,441,267  7,9  22,366,587  11.4  14,411,267  7,9  22,366,587  11.4  14,411,267  7,9  22,366,587  11.4  14,411,267  7,9  22,366,587  11.4  14,411,267  XXX  13.3 NAIC 3  733,510  1,335,937  674,197  0.0  0.0  0.1  1,347,167  0.0  0.1  1,347,167  1.1  1.8  24,840,634  12.7  12,1571,721  XXX  13.4 NAIC 4  7,393,510  1,335,937  674,197  0.0  0.0  0.0  0.0  0.0  0.0  0.0  0	12.7 Totals	14 . 187 . 066	109.248.737	61.249.082	10.743.537	797.964	0	XXX	XXX	(b) 196,226,386	100.0	182 . 678 . 147	13.548.239
3. Total Publicly Traded Bonds 13.1 NAIC 1 11,742,648 68,388,348 34,737,548 6.731,346 47,597 0 121,647,487 66.5 132,705,077 67.6 121,647,487 13.2 NAIC 2 3.596,375 14,605,729 3.596,617 0 0 0 0 21,571,721 11.8 24,640,634 12.7 21,571,721 XXX 13.3 NAIC 3 725,005 8,875,083 4,840,879 0 0 0 0 14,441,267 7.9 22,986,867 11.4 14,41,267 XXX 13.4 NAIC 4 793,510 1.35,937 674,197 0 0 0 0 2,260,344 1.5 2,745,579 1.4 2,803,644 XXX 13.5 NAIC 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							0.0						6.9
13.1 NAIC 1				***=				7001	7001		7001		
13.2 NAIC 2		11 742 648	68 388 348	34 737 548	6 731 346	47 597	0	121 647 487	66.5	132 705 077	67.6	121 647 487	XXX
133 NAIC 3 725,505 8,875,083 4,840,879 0 0 0 14,441,267 7.9 22,386,857 11.4 14,441,267 XXX 13.4 NAIC 4 793,510 1,355,937 674,197 0 0 0 0 2,803,644 1.5 2,745,579 1.4 2,803,644 XXX 13.5 NAIC 5 0 0 0 0 0 429,746 0 0 0 429,746 0 0 0 429,746 0.2 0 0.0 429,746 XXX 13.5 NAIC 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					0	0	0						
13.4 NAIC 4 793.510 1,335.937 674,197 0 0 0 2,803,644 1.5 2,745,579 1.4 2,803,644 XXX 13.5 NAIC 5 0 0 0 0 429,746 0 0 0 429,746 0.2 0 0.0 429,746 XXX 13.6 NAIC 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					0	0	0						
13.5 NAIC 5					0	0	0	, ,				, ,	
13.6 NAIC 6					429 746					2,740,070			
13.7 Totals 16,857,838 93,205,097 43,622,241 7,161,092 47,597 0 160,893,865 87.9 182,678,147 93.1 160,893,865 XXX 13.8 Line 13.7 as a % of Col. 7 10.5 57.9 27.1 4.5 0.0 0.0 100.0 XXX XXX XXX XXX 100.0 XXX 13.9 Line 13.7 as a % of Col. 7, 82,000 11 90.0 90.0 87.9 90.0 90.0 87.9 90.0 87.9 90.0 87.9 90.0 87.9 90.0 87.9 90.0 87.9 90.0 87.9 90.0 87.9 90.0 87.9 90.0 87.9 90.0 87.9 90.0 90.0 87.9 90.0 90.0 87.9 90.0 90.0 90.0 90.0 90.0 90.0 90.0 9				Λ	n	٥		Λ		o		· · · · · · · · · · · · · · · · · · ·	
13.8 Line 13.7 as a % of Col. 7 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 9.2 50.9 23.8 3.9 0.0 0.0 87.9 0.0 0.0 87.9 0.0 0.0 87.9 0.0 0.0 87.9 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0		16 057 020	02 205 007	42 622 241	7 161 000	47 507	0	160 000 065		100 670 147			
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 9.2 50.9 23.8 3.9 0.0 0.0 87.9 XXX XXX XXX 87.9 XXX  4. Total Privately Placed Bonds 14.1 NAIC 1 7, 189, 485 957,033 8,780,345 0 0 0 16,926,863 9.3 8,247,649 4.2 XXX 16,926,863 14.2 NAIC 2 2,400,583 1,000,000 0 0 0 0 3,400,583 1.9 3,876,577 2.0 XXX 3,400,583 14.3 NAIC 3 0 1,006,855 251,922 0 0 0 0 1,258,777 0.7 1,009,099 0.5 XXX 1,258,777 14.4 NAIC 4 0 0 481,223 0 0 0 0 481,223 0 0 0 0 481,223 0 0 0 0 481,223 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				, ,	, , ,			, , .		, ,		, , , ,	
Section 11         9.2         50.9         23.8         3.9         0.0         0.0         87.9         XXX         XXX         XXX         XXX         XXX         4. Total Privately Placed Bonds         4. Total Privately Placed Bonds         0.0         0.0         16,926,863         9.3         8,247,649         4.2         XXX         16,926,863         1.00,000         0.0         0.0         16,926,863         9.3         8,247,649         4.2         XXX         16,926,863         1.00,000         0.0				Z1.1	4.3			100.0	XXX	XXX	XXX	100.0	XXX
4. Total Privately Placed Bonds 14.1 NAIC 1 7, 189,485 957,033 8,780,345 0 0 0 16,926,863 9.3 8,247,649 4.2 XXX 16,926,863 14.2 NAIC 2 0 2,400,583 1,000,000 0 0 0 3,400,583 1.9 3,876,577 2.0 XXX 3,400,583 14.3 NAIC 3 0 1,006,855 251,922 0 0 0 0 1,258,777 0.7 1,009,099 0.55 XXX 1,258,777 14.4 NAIC 4 0 0 481,223 0 0 0 481,223 0 0 0 481,223 0.3 414,914 0.2 XXX 481,223 14.5 NAIC 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0.2	50.0	22.0	2.0	0.0	0.0	97.0	VVV	VVV	VVV	97.0	VVV
14.1 NAÍC 1       7,189,485       957,033       8,780,345       0       0       0       16,926,863       9.3       8,247,649       4.2       XXX       16,926,863         14.2 NAIC 2       0       2,400,583       1,000,000       0       0       0       3,400,583       1.9       3,876,577       2.0       XXX       3,400,583         14.3 NAIC 3       0       1,006,855       251,922       0       0       0       1,258,777       0.7       1,009,099       0.5       XXX       1,258,777         14.4 NAIC 4       0       0       481,223       0       0       481,223       0.3       414,914       0.2       XXX       481,223         14.5 NAIC 5       0 <t< td=""><td></td><td>3.2</td><td>50.9</td><td>20.0</td><td>0.9</td><td>0.0</td><td>0.0</td><td>01.0</td><td>^^^</td><td>^^^</td><td>^^^</td><td>01.3</td><td>^^^</td></t<>		3.2	50.9	20.0	0.9	0.0	0.0	01.0	^^^	^^^	^^^	01.3	^^^
14.2 NAIC 2       0       2,400,583       1,000,000       0       0       3,400,583       1.9       3,876,577       2.0       XXX       3,400,583         14.3 NAIC 3       0       1,006,855       251,922       0       0       0       1,258,777       0.7       1,009,099       0.5       XXX       1,258,777         14.4 NAIC 4       0       0       481,223       0       0       481,223       0.3       414,914       0.2       XXX       481,223         14.5 NAIC 5       0		7 100 405	057 000	0 700 045	0	0	0	16 006 060	0.0	0 047 640	4.0	2007	16 006 060
14.3 NAIC 3       0       1,006,855       251,922       0       0       0       1,258,777       0.7       1,009,099       0.5       XXX       1,258,777         14.4 NAIC 4       0       0       481,223       0.3       414,914       0.2       XXX       481,223         14.5 NAIC 5       0							0						
14.4 NAIC 4       0       0       481,223       0       0       481,223       0.3       414,914       0.2       XXX       481,223         14.5 NAIC 5       0				, ,	0	0	0	, , , ,		, , .			
14.5 NAIC 5     0			1,006,855		0	0	0						
14.6 NAIC 6     0			0	481,223	0	0	0	481,223		414,914			481,223
14.7 Totals 7, 189,485 4, 364,471 10,513,490 0 0 0 22,067,446 12.1 13,548,239 6.9 XXX 22,067,446 14.8 Line 14.7 as a % of Col. 7 32.6 19.8 47.6 0.0 0.0 0.0 0.0 0.0 XXX XXX XXX XXX XXX			0	0	} <u>0</u> }	0	0	ļ0		0			0
14.8 Line 14.7 as a % of Col. 7 32.6 19.8 47.6 0.0 0.0 0.0 100.0 XXX XXX XXX XXX XXX 100.0 14.9 Line 14.7 as a % of Line 11.7. Col. 7.		0	0	0	0	0	0	0		0			0 00 00
14.9 Line 14.7 as a % of Line 11.7. Col. 7.							0						
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 3.9 2.4 5.7 0.0 0.0 0.0 12.1 xxx xxx xxx xxx xxx xxx 12.1			19.8	47.6	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
		3.9	2.4	5.7	0.0	0.0	0.0	12.1	XXX	XXX	XXX	XXX	12.1



<sup>(</sup>SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

### SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

2 3 4 5 6 7 8
Over 1 Year Over 5 Years Over 10 Years No Maturity Col 7 as a % of Tree.

		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	27,035,298	15,623,876	0	0	XXX	42,659,174	23.3	28,811,530	14.7	42,659,174	0
1.02 Residential Mortgage-Backed Securities	217,824	616,799	403,215	273,962	47 , 147	XXX	1,558,947	0.9	1,842,475	0.9	1,558,947	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	217,824	27,652,097	16,027,091	273,962	47, 147	XXX	44,218,121	24.2	30,654,005	15.6	44,218,121	0
2. All Other Governments												
2.01 Issuer Obligations	0	3,765,746	2,043,833	429,746	0	XXX	6,239,325	3.4	7,383,193	3.8	6,239,325	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	3,765,746	2,043,833	429,746	0	XXX	6,239,325	3.4	7,383,193	3.8	6,239,325	0
3. U.S. States, Territories and Possessions, Guaranteed		, ,	, ,						, ,			
3.01 Issuer Obligations	0	0	9,911,432	0	0	XXX	9,911,432	5.4	13,041,518	6.6	9,911,432	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	9.911.432	0	0	XXX	9.911.432	5.4	13.041.518	6.6	9.911.432	0
U.S. Political Subdivisions of States, Territories and	•	Ť	5,511, 102	†	Ť	7000	0,011,102	5.1	.0,011,010	0.0	0,011,102	†
Possessions. Guaranteed												
4.01 Issuer Obligations	0	11,440,379	3,078,543	0	0	XXX	14,518,922	7.9	24, 193, 258	12.3	14,518,922	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	11,440,379	3,078,543	0	0	XXX	14,518,922	7.9		12.3	14,518,922	0
5. U.S. Special Revenue & Special Assessment Obligations		, , ,	-, ,-				, , , , ,		,, .	-	, , , , ,	
etc., Non-Guaranteed												
5.01 Issuer Obligations	551,591	16, 135, 363	7,662,140	6,368,144	0	XXX	30,717,238	16.8	45,836,034	23.4	27,436,894	3,280,344
5.02 Residential Mortgage-Backed Securities	280,808	701,786	379,894	89,239	450	XXX	1,452,177	0.8	350,461	0.2	1,452,177	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.05 Totals	832,399	16,837,149	8,042,034	6,457,383	450	XXX	32,169,415	17.6	46, 186, 495	23.5	28,889,071	3,280,344
Industrial and Miscellaneous												
6.01 Issuer Obligations	19,753,514	34,788,738	8,532,798	0	0	XXX	63,075,050	34.5	66,418,714	33.8	50,787,949	12,287,101
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.04 Other Loan-Backed and Structured Securities	3,243,586	2,079,252	6,500,000	0	0	XXX	11,822,838	6.5	7,444,574	3.8	5,322,838	6,500,000
6.05 Totals	22,997,100	36,867,990	15,032,798	0	0	XXX	74,897,888	40.9	73,863,288	37.6	56,110,787	18,787,101
7. Hybrid Securities	, ,	, , ,					<u> </u>				, ,	
7.01 Issuer Obligations	0	1,006,206	0	0	0	XXX	1,006,206	0.5	904,629	0.5	1,006,206	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	1,000,200	0.0	0	0.0	1,000,200	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	1,006,206	0	0	0		1,006,206	0.5	904,629	0.5	1,006,206	1 0
8. Parent, Subsidiaries and Affiliates	•	.,555,200		İ	Ů	7000	.,555,200	0.0	55.,626	0.0	.,555,200	†
8.01 Issuer Obligations	n	n	n	n	0	XXX	n	0.0	n	0.0	n	0
8.02 Residential Mortgage-Backed Securities		0	0	n	0	XXX	n	0.0	n	0.0	 n	n
8.03 Commercial Mortgage-Backed Securities	۰۰	0	0	n	0	XXX	n	0.0	n	0.0	 n	1
8.04 Other Loan-Backed and Structured Securities	۰۰	n	0	n	0	XXX	n	0.0	n	0.0	 n	1
8.05 Affiliated Bank Loans - Issued	٥	0	0	n	0	XXX	o	0.0	n	0.0		1
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	n	0.0	0	
8.07 Totals	0	· · · · · · · · · · · · · · · · · · ·	0	ı .		XXX	0	0.0	0			
0.U/ 10talS	0	0	0	0	0	XXX	0	0.0	0	0.0	0	1 0

14.05 SVO Identified Funds

14.06 Affiliated Bank Loans

14.08 Totals

Section 11

14.07 Unaffiliated Bank Loans

14.09 Line 14.08 as a % of Col. 7

14.10 Line 14.08 as a % of Line 11.08, Col. 7,

.XXX

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32.6

3.9

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4,364,471

19.8

2.4

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10,513,490

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### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Coventry Health Care of Missouri, Inc.

### SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues Over 1 Year Over 5 Years Over 10 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years | Through 20 Years Over 20 Years Date Total Current Year Line 11.08 Prior Year Prior Year Traded Placed 9. SVO Identified Funds 9.01 Exchange Traded Funds Identified by the SVO .XXX. XXX XXX. XXX .XXX 0.0 0.0 9.02 Bond Mutual Funds Identified by the SVO 0.0 0.0 Λ 0 XXX XXX XXX XXX XXX 9.03 Totals 0.0 0 0 XXX XXX XXX XXX XXX 0 0 0.0 10. Unaffiliated Bank Loans 10.01 Unaffiliated Bank Loans - Issued 0.0 0.0 XXX. 10.02 Unaffiliated Bank Loans - Acquired 0 0 0 XXX 0.0 0.0 0 0 10.03 Totals 0 0 0.0 0 0 0 0 XXX 0 0.0 11. Total Bonds Current Year 11.01 Issuer Obligations 20.305.105 .94.171.730 46.852.622 6.797.890 168.127.347 ..91.9 152.559.902 .15.567.445 XXX XXX XXX 11.02 Residential Mortgage-Backed Securities ..1,318,585 47.597 3.011.124 498.632 ..783, 109 363.201 .XXX 1.6 XXX XXX. ..3,011,124 11.03 Commercial Mortgage-Backed Securities 0 0 Λ .XXX .XXX. .XXX. 11.04 Other Loan-Backed and Structured Securities ..3,243,586 ..2,079,252 .6,500,000 .XXX. ..11,822,838 .6.5 .XXX .XXX. ..5,322,838 .6,500,000 11.05 SVO Identified Funds 0.0 .XXX. XXX. XXX. XXX. .XXX. .XXX. .XXX. 11.06 Affiliated Bank Loans .XXX .0.0 XXX .XXX. 11.07 Unaffiliated Bank Loans 0 0 XXX 0.0 XXX XXX 11.08 Totals 24.047.323 .97,569,567 .54,135,731 ...7, 161, 091 47.597 182,961,309 100.0 XXX 160.893.864 .22,067,445 XXX 0.0 11.09 Line 11.08 as a % of Col. 7 XXX 53.3 3.9 0.0 100.0 XXX XXX 87.9 12. Total Bonds Prior Year 12.01 Issuer Obligations .12.492.828 .60.955.178 10.109.756 .95.1 .13.548.239 .103.031.114 XXX XXX XXX .186.588.876 .173.040.637 12.02 Residential Mortgage-Backed Securities 797.964 137.867 329.420 293.904 633.781 .XXX XXX XXX ..2, 192, 936 1.1 ..2, 192, 936 12.03 Commercial Mortgage-Backed Securities . .XXX XXX. .XXX. .0.0 12.04 Other Loan-Backed and Structured Securities ..1,556,371 ...5,888,203 .XXX. XXX. XXX. ..7,444,574 ..3.8 ..7,444,574 12.05 SVO Identified Funds .XXX. XXX XXX. XXX. .XXX. XXX. .XXX. .0.0 0 12.06 Affiliated Bank Loans XXX XXX XXX. 0.0 12.07 Unaffiliated Bank Loans 0.0 0 XXX XXX XXX 0 12.08 Totals 14.187.066 109.248.737 61.249.082 10.743.537 797.964 196.226.386 100.0 182.678.147 13.548.239 XXX XXX 12.09 Line 12.08 as a % of Col. 9 7.2 55.7 31.2 5.5 0.4 0.0 XXX XXX 100 XXX 93.1 6.9 13. Total Publicly Traded Bonds 13.01 Issuer Obligations .89,807,259 .42,839,132 .6,797,890 152,559,902 ..83.4 152,559,902 .13, 115, 621 .XXX. .173,040,637 .88.2 XXX 13.02 Residential Mortgage-Backed Securities .498.632 ..1.318.585 ..783.109 .363.201 .47.597 .3.011.124 ..2.192.936 ..3.011.124 XXX ..1.6 ..1..1 XXX 13.03 Commercial Mortgage-Backed Securities 0.0 0.0 .XXX XXX. 13.04 Other Loan-Backed and Structured Securities . 3.243.586 2.079.252 0 .XXX. .5.322.838 29 ..7,444,574 .3.8 5.322.838 XXX 13.05 SVO Identified Funds .XXX XXX XXX. .XXX. 0.0 0.0 XXX XXX 13.06 Affiliated Bank Loans 0.0 XXX .0.0 XXX 13.07 Unaffiliated Bank Loans 0.0 0.0 XXX XXX 13 08 Totals 16,857,839 .93,205,096 .43,622,241 .7,161,091 .47,597 160,893,864 87.9 182,678,147 ..93.1 160,893,864 XXX 13.09 Line 13.08 as a % of Col. 7 10.5 57.9 27.1 0.0 100.0 XXX. .XXX 100.0 4.5 0.0 .XXX. XXX 13.10 Line 13.08 as a % of Line 11.08, Col. 7, 9.2 50.9 23.8 3.9 0.0 0.0 87.9 XXX XXX 87.9 Section 11 XXX XXX 14. Total Privately Placed Bonds 14.01 Issuer Obligations 7,189,484 .4,364,471 .4,013,490 .15,567,445 6.9 XXX. .8.5 .13,548,239 XXX .15,567,445 14.02 Residential Mortgage-Backed Securities XXX .0.0 .0.0 XXX 14.03 Commercial Mortgage-Backed Securities XXX 0.0 .0.0 XXX 14.04 Other Loan-Backed and Structured Securities . .6.500.000 XXX .6.500.000 .3.6 .0.0 XXX .6.500.000

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### Schedule DA - Verification - Short-Term Investments

### NONE

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

### NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open **NONE** 

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

### NONE

### **SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents) 2 Money Market Total Other (a) Bonds Mutual funds 0 1. Book/adjusted carrying value, December 31 of prior year ...232,863 .231,982 .881 2,249,332,565 .2,248,438,161 894 404 0 2. Cost of cash equivalents acquired . ..1,652,736 1,652,736 .0 3. Accrual of discount .... Unrealized valuation increase (decrease) ..0 ..0 .0 .0 118 0 118 0 5. Total gain (loss) on disposals .2,243,627,243 ..2,242,733,676 .893,567 6. Deduct consideration received on disposals Deduct amortization of premium . ..0 ..0 .0 0. 8. Total foreign exchange change in book/adjusted carrying value 0 0 0 0 ..0 ..0 ..0 .0 Deduct current year's other than temporary impairment recognized 9. 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-.7,591,039 ..0 7,589,321 .1,718 7+8-9) ..0 ..0 .0 .0 Deduct total nonadmitted amounts . 7,591,039 7,589,321 1,718 Statement value at end of current period (Line 10 minus Line 11) 0

 $<sup>(</sup>a)\ Indicate\ the\ category\ of\ such\ investments,\ for\ example,\ joint\ ventures,\ transportation\ equipment:$ 

# Schedule A - Part 1 - Real Estate Owned **NONE**

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE** 

Schedule A - Part 3 - Real Estate Disposed **N O N E** 

### **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

				CHOW	ng An Mong	age Loans Offi	VED December 3	or ourient rea						
1	2	Location	1	5	6	7	8			14	15			
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2004338		INDIALANTIC			12/18/2017	5.250	5,741,229	0	0	0	0	0	14,000,000	09/09/2019
0599999. Mortgages in g	good star	nding - Commercial mortgages-all other					5,741,229	0	0	0	0	0	14,000,000	XXX
0899999. Total Mortgage	es in goo	d standing					5,741,229	0	0	0	0	0	14,000,000	XXX
1699999. Total - Restruc	ctured Mo	ortgages					0	0	0	0	0	0	0	XXX
2499999. Total - Mortga	ges with	overdue interest over 90 days					0	0	0	0	0	0	0	XXX
3299999. Total - Mortga							0	0	0	0	0	0	0	XXX
														•
														*
														•
3399999 - Totals							5,741,229	0	0	0	0	0	14,000,000	XXX

General Interrogatory:

....0 interest due and unpaid.

# **SCHEDULE B - PART 2**

01 ' 411 44 (	A COLUDED AND ADDITIO	NO MADE D : 11 0 11/
Showing All Mortgage Loan	S ACQUIRED AND ADDITIC	INS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	1
			Loan			Actual Cost at	Investment Made	Value of Land and Buildings
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
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3399999 - Totals								1

# **SCHEDULE B - PART 3**

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location	on	4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other			Disposal	eration	Disposal	Disposal	Disposal
2004338	INDIALANTIC	FL		12/18/2017		6, 111, 186	0	(35,293)	0	0	(35,293)	0	0	491, 187	0	0	0
0299999. Mortgages with	n partial repayments					6,111,186	0	(35,293)	0	0	(35,293)	0	0	491, 187	0	0	0
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0599999 - Totals		···	•			6,111,186	0	(35,293)	0	0	(35,293)	0	0	491,187	0	0	0

# **SCHEDULE BA - PART 1**

Showing Other	Long-Term Invest	ad Accate OWNE	D December 31 of Current	t Voor

					Onlowing Other Long-Ter	iii iiivootoa i	100010 0111	ILD DOO	1110010101	ourront re									
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted (	Carrying Val	ue	18	19	20
			4	5								13	14	15	16	17		1 ,	
				-										Current				1 ,	
													Current	Year's		Total		1	
											Book/		Year's	Other-		Foreign		1 ,	
						NAIC					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						_					Carrying		ciation)	Temporary				ment	
						Designation					Value	Unrealized	,		Deferred	Change in			Dorson
CLICID						and	D-4-	T					or	Impair-		Book/	1		Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	AETNA PARTNERS DIVERSIFIED FUND LLC	Hart	ford	CT	DIRECT		01/02/2019		1,400,000	1,548,285	1,548,285	0	0	0	148,285	0	0	0	0.000
	ny Other Class of Assets - Affiliated								1,400,000	1,548,285	1,548,285	0	0	0	148,285	0	0	0	XXX
	otal - Unaffiliated								0	0	0	0	0	0	0	0	0	0	XXX
4999999. To	otal - Affiliated								1,400,000	1,548,285	1,548,285	0	0	0	148,285	0	0	0	XXX
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5099999 - T	Lotais								1 400 000	1 548 285	1 548 285	0	Λ .	0	148 285	٨			XXX

# **SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor or General Partner	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	AETNA PARTNERS DIVERSIFIED FUND LLC	Hartford	CT	DIRECT	01/02/2019	13	1,400,000	0	0	0.000
4799999. Any C	Other Class of Assets - Affiliated						1,400,000	0	0	XXX
4899999. Total							0	0	0	XXX
4999999. Total	- Affiliated						1,400,000	0	0	XXX
						+				
			· · · · · · · · · · · · · · · · · · ·		· · · · · · · · · · · · · · · · · · ·	·				
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5099999 - Tota	IS						1,400,000	0	0	XXX

# **SCHEDULE BA - PART 3**

Showing Other Long-Term Invested Assets DISPOSED,	Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8		Change i	in Book/Adju	sted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-				Carrying					
							Value		Current		0	Change in				Foreign			
									Year's	Than-	Capital-		Exchange			Foreign			
							Less	Unrealized		Temporary		Adjusted	Change in	Less		Exchange			
					_		Encum-		ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on		ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
								-											
								-											
															I				
5099999 - To	otals																		

# SCHEDULE D - PART 1

								Showing All Lor	a-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7		Fair Value	10	11			usted Carrvin	g Value			- I	nterest		Da	tes
		3	4	5			8	9	-		12	13	14	15	16	17	18	19	20	21	22
				-										Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912828-4F-4	US TREASURY NOTE/BOND			Onai	1	4,888,477			5,000,000	4,908,165	(Decireuse)	15,735	n coognized	value n	2.625	2.978	MS	33,534	131,250	03/29/2018	03/31/2025
912828-5M-8	US TREASURY NOTE/BOND				11	3,626,397		3,983,602	3,623,000	3,625,980	0	(295)	0	0	3. 125	3.114	MN	14,619	113,219	11/14/2018	11/15/2028
912828-6T-2	US TREASURY NOTE/BOND				1	3,074,063	103. 9380	3, 118, 125	3,000,000	3,070,188	0	(3,875)	0	0	2.375	2.099	MN	9,200	35,625	06/04/2019	05/15/2029
912828-6X-3	US TREASURY NOTE/BOND				1	4,021,250	101.9380	4,077,500	4,000,000	4,019,544	0	(1,706)	0	0	2. 125	2.043		7,452	42,500	05/31/2019	05/31/2026
912828-M8-0	US TREASURY NOTE/BOND	SD			1	9,631,967	101.0780	10, 107, 813	10,000,000	9,738,399	0		0		2.000	2.794		17,486	200,000	11/29/2017	11/30/2022
912828-87-6	US TREASURY NOTE/BOND	SD			ļ		99.2420	138,939	140,000	136,204	0	2,312	0	0	1. 125	2.141		659	1,575	08/03/2016	07/31/2021
912828-S7-6 912828-YJ-3	US TREASURY NOTE/BOND	SD			1	4,627,593 1,502,472	99.2420	4,823,170	4,860,000 1,505,000	4,728,228 1,502,476			3,769		1.125	2.141 1.452		22,880	54,675	08/03/2016 10/07/2019	07/31/2021
	US TREASURY NOTE/BOND				1	3,489,129		3,489,129	3,495,000	3,489,138	0	(387)	8,752	0	1.500	1.452		13,321	0	10/07/2019	09/30/2021
	US TREASURY NOTE/BOND				11	7,440,820			7,500,000	7,440,853	0	904	31,927		1.500	1.578		19,057	0	10/31/2019	10/31/2024
0199999. Su	btotal - Bonds - U.S. Governments - Issuer	r Obl	igatior	าร		42,435,473	XXX	43,901,102	43, 123, 000	42,659,175	0	177,522	44,448	0	XXX	XXX	XXX	143,944	578,844	XXX	XXX
36179T-XT-7	GOVT NATL MTGE ASSN II SF POOL NO G2 MA5137			4	1	1,547,274		1,663,990	1,614,109	1,548,228	0	706	0	0	3.000	3.802	MON	4,035	48,423	10/31/2018	05/20/2048
	GOVT NATL MTGE ASSN II POOL NO 003172			4	1	10,713	112.3610	12,099	10,768	10,720	0	1	0	0	6.000	6.111	MON	54	646	01/14/2002	12/20/2031
	btotal - Bonds - U.S. Governments - Resid	lentia	I Mort	gage-Ba	icked																
	curities					1,557,987		1,676,089	1,624,877	1,558,948	0	707	0	0	XXX	XXX	XXX	4,089	49,069	XXX	XXX
	tal - U.S. Government Bonds					43,993,460		45,577,191	44,747,877	44,218,123	0	178,229	44,448	0	XXX	XXX	XXX	148,033	627,913	XXX	XXX
040114-HG-8	ARGENTINA REPUBLIC OF SR UNSECURED		D		5FE	427,914		480,452	1,000,000	429,746	290,402	1,456	582,327	0	7. 125	7.019		34,635	71,250	04/12/2017	07/06/2036
298785-HM-1 445545-AH-9	EUROPEAN INV BANK SR UNSECURED		D		1FE		103.2870	1,032,872	1,000,000	958,793	0	4,904	0		2.375	3.000 5.751		2,441	23,750	03/02/2018	05/24/2027
77586T-AC-0	HUNGARY REPUBLIC OF UNSECURED		D		2FE 2FE	1,945,000	109.7290	2,194,586	2,000,000 500,000	1,978,534		6,031 1,408	u	ν	5.375 4.375	4.721		38,819	107,500	07/10/2013 07/12/2013	02/21/2023
91087B-AF-7	UNITED MEXICAN STATES SR UNSECURED		D		2FE	1,088,000	100.7000	1,098,463	1,000,000	1,085,040	0	(2,960)	0	0	4.500	3.425		8,625	22,500	08/09/2019	04/22/2029
EK1231-40-7	BANCO INTERNAC DEL PERU SUBORDINATED		D	1	2FE		111.7700	268,249	240,000	253,470	3,964	(2,799)	0	0	6.625	5. 125		4,505	15,900	07/14/2016	03/19/2029
EK4044-73-2	SENEGAL REPUBLIC OF SR UNSECURED		D		4FE	1,043,750		1, 108, 058	1,000,000	1,039,490	0	(4,260)	0	0	6.250	5.267	JJ	26,215	31,250	06/04/2019	07/30/2024
	btotal - Bonds - All Other Governments - Is	ssuer	Oblig	ations		6,203,419		6,716,212	6,740,000	6,239,326	294,366	3,780	582,327	0	XXX	XXX		123,079	294,025	XXX	XXX
	tal - All Other Government Bonds					6,203,419		6,716,212	6,740,000	6,239,326	294,366	3,780	582,327	0	XXX	XXX	XXX	123,079	294,025	XXX	XXX
34153Q-AS-5	FLORIDA ST BRD OF EDUCATION REF-CAP OUTLAY-SER E			2	1FE		119.9010	2,422,000	2,020,000	2,271,967	Ω	(42,899)	0	0	5.000	2.773		8,417	101,000	10/30/2017	06/01/2026
57582R-FR-2 93974D-X6-0	MASSACHUSETTS STATE OF SER E			2	1FE	2,059,434 5,711,050	110.3640	2, 152, 098 6, 113, 300	1,950,000	2,017,992 5.621.472	0	(10,748)	0		4.000	3.319		26,000	78,000 250,000	12/01/2015	09/01/2037
	btotal - Bonds - U.S. States, Territories and	d Po		one - lee			122.2000	0,113,300	,000,000			(11,500)			3.000	3.270	IA	104, 107	250,000	11/ 14/201/	007 0 17 2034
	oligations	u i 0.	330331	10113 133	Juci	10.096.231	XXX	10.687.398	8.970.000	9.911.431	0	(125.180)	0	٥	XXX	XXX	XXX	138.584	429.000	XXX	XXX
	tal - U.S. States, Territories and Possessio	ne R	onde			10.096.231		10,687,398	8.970.000	9.911.431	0	(125, 180)	0	0	XXX	XXX	XXX	138.584	429,000	XXX	XXX
1799999. 101	JACKSON CNTY MO CONSOL SCH MO DIRECT DEPOSIT	ם פוול	onus			10,090,231	7000	10,007,000	0,370,000	3,311,431	0	(123, 100)	0	0	///X	////	///X	130,304	423,000		///X
467430-NB-6	PROGRAM			2	1FE	1, 180, 070	114.9340	1, 149, 340	1,000,000	1,083,007	٥	(18,506)	0	0	5.000	2.871	MS	16,667	50,000	05/13/2014	03/01/2027
64966J-VJ-2	NEW YORK NY REF SER F			2	1FE	5, 148, 750	107.6900	5,384,500	5,000,000	5,042,064	0	(18,915)	0	0	5.000	4.570	FA	104, 167	250,000	08/23/2013	08/01/2031
075000 011 0	OCEANSIDE CA UNIF SCH DIST UNREFUNDED CABS				455	4 000 0==	00 007-	0.050.555	0 405 055	1 000 5	_	20.05	_		0.00-			_		04/00/0040	00/04/2224
675383-QV-8	ELECTION 2008				1FE	1,969,952	93.83/0	2,050,338	2,185,000	1,998,585	0	28,633	0		0.000	1.955	FA	0	0	04/02/2019	08/01/2024
851035-RV-9	PROGRAM			1	1FE	3,649,860	111.7360	3.352.080	3.000.000	3.316.722	0	(96,825)	0	٥	5.000	1.569	MS	50.000	150,000	06/28/2016	03/01/2031
	SPRINGFIELD MO SCH DIST NO REF SCH MO DIRECT DEP											(00,020)									
851035-SN-6	SER B				1FE	3,296,083	121. 2730	3,304,689	2,725,000	3,078,543	0	(52, 123)	0	0	5.000	2.699	MS	45,417	136,250	04/03/2017	03/01/2026
	btotal - Bonds - U.S. Political Subdivisions	- Iss	uer O	bligation	S	15,244,715		15,240,947	13,910,000	14,518,921	0	(157,736)	0	0	XXX	XXX	XXX	216,251	586,250	XXX	XXX
	tal - U.S. Political Subdivisions Bonds					15,244,715		15,240,947	13,910,000	14,518,921	0	(157,736)	0	0	XXX	XXX	XXX	216,251	586,250	XXX	XXX
249182-GR-1	DENVER CITY & CNTY CO ARPT REV SYS SER B			2	1FE	6,350,058	109.8420	7,068,333	6,435,000	6,368,144	0	3,228	0	0	5.000	5. 105	MN	41,113	321,750	08/22/2013	11/15/2033
546475-SZ-8	LOUISIANA STATE GAS & FUELS TA UNREFUNDED-REF-SER			2	1FE	424 DA0	108.7680	418.757		404.252	^	(7,886)	0	0	5.000	2.770	MN	3,208	19,250	09/19/2017	05/01/2026
576051-DY-9	MASSACHUSETTS ST WTR RESOURCES			2	1FE		106 . 7680				n	(1,886)	n	n	5.000	3.211			37,500	11/09/2011	08/01/2025
0.000. 0. 0	MET GOVT NASHVILLE & DAVIDSON UNREFUNDED REF SER B																	10,020		, 55/ 2011	
592030-L5-7				2	1FE	187,386	105.2940	184,265	175,000	179,522	0	(3, 183)	0	0	5.000	3.060	MN	1,118	8,750	06/21/2017	05/15/2024
59333P-XZ-6	MIAMI DADE CNTY FL AVIATION REVENUE BONDS			2	1FE	568,585	103.0180	566,599	550,000	551,591	ο	(2,090)	0	0	5.250	4.842		7,219	28,875	01/14/2010	10/01/2023
59335K-AT-4 593490-LL-7	MIAMI-DADE CNTY FL SEAPORT REV SER A			2	1FE	3,135,570	115.5500 122.4950	3,466,500	3,000,000 2,000,000	3,059,056 2,193,177	0	(13,922)	0	0	6.000 5.000	5.410		45,000 50.000	180,000	09/11/2013	10/01/2038
593490-LL-7 593490-LN-3	MIAMI FL SPL OBLG REF- STREET & SIDEWALK IMPT			2	1FE	2,216,100 1,097,440		1,215,110				(20,271)	u		5.000	3.600			31,389	11/05/2018	01/01/2030
59447P-JJ-1	MICHIGAN FIN AUTH REVENUE BONDS			2	1FE	1, 179, 740			1,000,000	1,035,527	0	(19,536)	0	0	5.000	2.901		12,500	50,000	10/26/2011	10/01/2022

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7		air Value	10	11		e in Book/Adj		g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	İ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	:	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	MISSOURI ST REGL CONVENTION & REF-CONVENTION &				455	4 070 000	400 4400	2 224 222	0.705.000	0 007 407		(400, 070)				4 000		70 550	400 750	04/40/0040	00/45/0004
60636M-DL-8	SPORTS FAC				1FE	4,379,362	106.1400	3,964,329	3,735,000	3,937,487	0	(122,279)	0	0	5.000	1.600	FA	70,550	186,750	04/19/2016	08/15/2021
60637A-FY-3	MISSOURI SI RLIR & EDUCTNE PAC SOM REIR CARE-SER A			2	1FE	4,394,160	114, 4860	4,579,440	4,000,000	4, 191, 682	0	(39, 166)	0	0	5.000	3.810	.ID	16,667	200,000	04/24/2014	06/01/2031
0000/// 11 0	NEW YORK CITY NY TRANSITIONAL FUTURE TAX SECURED-					, , , , , , , , , , , , , , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(00, 100)					OD	10,001	200,000		307 0 17 200 1
64971W-6T-2	SUB-SER F-1			2	1FE	4,572,489	123. 0610	4,559,410	3,705,000	4,381,795	0	(83,890)	0	0	5.000	2.280	MN	30,875	185,250	09/07/2017	05/01/2030
	PALM BEACH CNTY FL SOL WST AUT REVENUE BONDS																				
696560-KY-6 915115-4A-4	UNREFUNDED			2	1FE	515,284					0	(5,028)	0	Ω	5.000	3.871			24,500	09/02/2016	10/01/2025
	btotal - Bonds - U.S. Special Revenues - I	001101	Oblic	otiono	IFE		+				0	(350,686)	u	0		XXX	XXX		_	01/13/2014 XXX	XXX
31281L-AR-9	FED HOME LOAN MTGE CORP POOL NO FGN70016	SSUEI	Oblig	1 1	1 1	32,017,750	100.0700	33,088,592	29,225,000	30,717,240	0	(350,686)	0	0		8.502		375,000	1,436,792	07/12/2000	07/01/2020
31283G-UE-5	FED HOME LOAN MTGE CORP FOOL NO FGRAVOURS			4 4	1		100 . 6560	301	299	310	٥	7		0	9.000	4.782				11/29/2000	03/01/2025
3128LX-R4-4	FED HOME LOAN MTGE CORP GOLD POOL NO G02307			4	11		110 . 8340	35,093	31,662	30,490	0	76	0	0	5.000	5.909		132	1,583	06/26/2008	08/01/2036
3128PS-QT-7	Freddie Mac POOL NO J13166			4	1	17,541	104 . 4480	17,970	17,205	17,405	0	(14)	0	0	4.000	3.348	MON	57	688	02/18/2011	10/01/2025
312941-NJ-2	FED HOME LOAN MTGE CORP GOLD POOL NO A93093			4	1	127, 149	108 . 6940	132,312	121,729	126,524	0	(132)	0	0	4.500	3.664		456	5,478	11/16/2010	07/01/2040
31295W-PS-1	FED HOME LOAN MTGE CORP GOLD POOL NO A01333			4	1	1	100.0730	1	1	1	0	0	0	0	10.000	4.703		0	0	09/18/2000	03/01/2021
31379R-EN-4 31385C-3A-9	FED NATL MTGE ASSN POOL NO 426841			4 1	1			356	356	356		(2)			10.000	9.109		3	36	12/19/2000	04/01/2021
3138ER-P9-5	FANNIE MAE POOL NO			4 4	1	1,200,625		1,224,652	1, 188, 186	1,200,160	0	(465)		0	3.000	2.686		2.970	17,823	05/22/2019	11/01/2031
31402Q-W8-0	FED NATL MTGE ASSN POOL NO 735171			4	11		101.6900	10,268	10,097	9,973	0	(1)	0	0	4.633	5.389		39		02/08/2007	01/01/2035
31410Q-QW-4	FED NATL MTGE ASSN POOL NO 894269			4	1	30,985		32,038	31, 102	30,988	0	1	0	0	3.460	3.581	MON	90	1,334	10/19/2006	10/01/2036
31411E-Y9-2	FED NATL MTGE ASSN POOL NO 906236			4	1		103.5440	13,407	12,948	12,960	0	(1)		0	4.476	4.329		48	604	06/04/2007	01/01/2037
31411U-XT-3	FED NATL MTGE ASSN POOL NO 915190		······	4	11	22,470	103.0190	23,035	22,360	22,457	0	(6)	0	0	4.802	4.509	MON	89	1,037	04/12/2007	04/01/2037
	btotal - Bonds - U.S. Special Revenues - F	Reside	ntial	Mortgag	je-		100/				_			_	1004	100/	1004			2007	2007
	icked Securities					1,453,243		1,489,988	1,436,499	1,452,177	0	(538)	0	0	XXX	XXX	XXX	3,890	29,115	XXX	XXX
	tal - U.S. Special Revenues Bonds				055	33,470,993		34,578,580	30,661,499	32, 169, 417	0	(351,224)	0	0	XXX	XXX	XXX	378,890	1,465,907	XXX	XXX
00130H-BT-1 00164V-AD-5	AES CORP SR UNSECURED			1	3FE	421,400		436,658 510.687			3,821	1,211	۵	٥	4.875	5.223	MN	2,679 6,250	20,963	06/17/2016	05/15/2023
00164V-AE-3	AMC NETWORKS INC SR UNSECURED			1	3FE	1,016,250		1,006,063	1,000,000	1,006,063	(8,734)	(1,453)		0	4.750	4.299		19,792	25,000	08/13/2019	08/01/2025
013817-AU-5	ALCOA INC SR UNSECURED				3FE	249,750		229,907		227,731	2,442	(4,266)	0	0	6 . 150	4.144		5,228	13,838	04/25/2014	08/15/2020
013817-AV-3	ALCOA INC SR UNSECURED	ļ		1	3FE	253,438	103.0070	257,517	250,000	250,832	٥	(761)	0		5.400	5.067		2,850	13,500	05/06/2016	04/15/2021
013817-AW-1	ALCOA INC SR UNSECURED			1	3FE	370,781		407,778	375,000	372,351	8,235		0	0	5. 125	5.293		4,805	19,219	06/13/2016	10/01/2024
013822-AA-9 030981-AH-7	ALCOA NEDERLAND HOLDING SR UNSECURED			1	3FE	1,013,750	105.0490 108.0420	1,050,493	1,000,000	1,006,855	0	(2,244)	0	0 0	6.750	6.470 5.625		17,063	67,500 28.125	09/23/2016	09/30/2024
030981-AH-7 035242-AL-0	ANHEUSER-BUSCH INBEV FIN SR UNSECURED			1	3FE		108.0420				26,891		U	0	3.300	2.554			28, 125	06/20/2016	05/20/2024
03674P-AL-7	ANTERO RESOURCES FINANCE CORP SR UNSECURED			1	3FE		95.3030	395,507	415,000	394,575	13,478		20,425	0	5.375	5. 135		3,718	22,306	02/27/2015	11/01/2021
03674X-AC-0	ANTERO RESSOURCES CORP SR UNSECURED			1	3FE	113, 125	89.4930	111,867	125,000	111,867	(7,295)	1,668	0	0	5. 125	6.832	JD	534	6,406	10/15/2015	12/01/2022
037833-DC-1	APPLE INC SR UNSECURED			1	1FE	1,917,420		2,019,066	2,000,000	1,947,632	0	18,318	0	0	2.100	3.119		12,717	42,000	04/27/2018	09/12/2022
058498-AR-7 14987R-AA-6	BALL CORP SR UNSECURED	······			3FE 4FE	208,750		211,577 529.840	200,000 500.000	202,919	1,416		0	F0	5.000	4.296 8.838		2,944 8,444	10,000	11/14/2014	03/15/2022
1498/R-AA-6 17325F-AN-8	CB ESCROW CORP SR UNSECURED			1	1FE	477,500		529,840	1,550,000	481,223 1,549,833	63,929	2,381			8.000	3.067			40,000 47,275	05/14/2018 05/07/2018	10/15/2025
21036P-AL-2	CONSTELLATION BRANDS INC SR UNSECURED			'	2FE		106.1770	132,721	125,000	125,663	0	(184)		0	4.250	4.077			5,313	09/01/2015	05/01/2023
228227-BE-3	CROWN CASTLE INTL CORP SR UNSECURED				2FE		106.0090	530,047	500,000	498,877	0	437	0	0	4.875	4.977		5,146	24,375	12/08/2014	04/15/2022
23311V-AH-0	DCP MIDSTREAM OPERATING SR UNSECURED	ļ		1	3FE		103. 9030	1,039,033	1,000,000	1,000,000	0	0	0	0	5. 125	5. 125		6,549	26,337	05/08/2019	05/15/2029
316773-CL-2	FIFTH THIRD BANCORP SR UNSECURED			2	2FE	148,959		154,712	150,000	149,733	<u>0</u>	112	0	0	3.500	3.583		1,546	5,250	03/02/2012	03/15/2022
345397-ZB-2 364725-BA-8	FORD MOTOR CREDIT CO LLC SR UNSECURED			I	2FE 3FE	1,500,015		1,542,935 103,281	1,500,000 103,000	1,499,899	0	12	0	J0	4.140 5.125	4.141		23,460	62, 100	05/01/2018	02/15/2023
37045X-AW-6	GANNETT CO INC SR UNSECURED			1	3FE	104,931	100.2730	1.022.758	1.000.000		360	747	n	n	3. 450	3.533			5,279 34,500	01/11/2017	04/10/2022
37045X-CP-9	GENERAL MOTORS FINE CO SR UNSECURED	[]			2FE	1.999.560		2.071.401	2,000,000	1.999.630	0	142	0	0	4.200	4.208		12.833	84,000	11/01/2018	11/06/2021
404119-BU-2	HCA INC 1ST LIEN			1	2FE	539,020	107.9100	539,549	500,000	538,066	0	(954)	0	0	4.500	3.214	FA	8,500	0	10/22/2019	02/15/2027
404121-AD-7	HCA INC SR UNSECURED	ļ			3FE		110 . 5320	552,658	500,000	531,469	14,262		0	0	7.500	4.359		14, 167	37,500	12/13/2016	02/15/2022
40434C-AD-7	HSBC USA INC SR UNSECURED				1FE	1,478,490		1,587,670	1,500,000	1,483,887	0	3,209	Ω	ū	3.500	3.761		1,167	52,354	04/19/2018	06/23/2024
421924-BK-6 460146-CP-6	HEALTHSOUTH CORP SR UNSECURED			I	4FE 2FE		101.4660 103.1010	295,267 515,506	291,000 500,000		586 0	(379)	0	J0	5.750	5.609		2,789 5,667	16,733	03/06/2017 08/02/2016	11/01/2024
526057-BN-3	LENNAR CORP SR UNSECURED			1	2FE 3FE		103. 1010		500,000		16.818		0	0	4.750	4.382		3,035	23,750	08/02/2016	11/15/2022

# **SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carryin	g Value			lı	nterest		Da	tes
		3	4	5	1		8	9	-		12	13	14	15	16	17	18	19	20	21	22
		_		_			_							Total							
														Foreign							
			-		NAIC								Current	Exchange							
			-																		
			0		Desig-		<b>.</b> .						Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	9	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
526057-BV-5	LENNAR CORP SR UNSECURED			1	3FE	945,000	107.7560	1.077.557	1,000,000	953,322	3,431	7, 151	0	0	4.750	5.765	MN	4,090		10/26/2018	05/30/2025
526057-BY-9	LENNAR CORP SR UNSECURED		]	1	3FE	250,000		256,634	250,000	250,000	9,279	0	0	0	4. 125	4.125		4,755		01/05/2017	01/15/2022
526057-BZ-6	LENNAR CORP SR UNSECURED			1	3FE	250,000	105.8620	264,655	250,000	250,000	13, 195	٥	٥	0	4.500	4.499	A0	1,906	11,250	04/19/2017	04/30/2024
527298-BF-9	LEVEL 3 FINANCING INC SR UNSECURED			1	3FE	94,538		101,017	100,000	97,211	0	734	0	0	5. 125	6.061	MS	1,708		01/11/2016	05/01/2023
527298-BK-8	LEVEL 3 FINANCING INC SR UNSECURED			1	3FE		101.5490	253,873	250,000	251,829	15,220	(1,686)	0	0	5.375	4.643		6, 196		04/03/2017	01/15/2024
532716-AU-1	LIMITED BRANDS INC SR NOTES	<b></b>			3FE		105. 5190	78,084	74,000	75,658	2,471	(730)	0	0	5.625	4.504		1,573		05/23/2013	02/15/2022
55336V-AE-0	MPLX LP SR UNSECURED	ļ	-	1	2FE		106.1180	127,341	120,000	106,981	0	3,063	٥	0	4.500	8.085		2,490		09/27/2016	07/15/2023
58013M-FJ-8	MCDONALDS CORP SR UNSECURED		-	1	2FE	992,640		999,891	1,000,000	992,871	0	231	<u>0</u>	J0	2.625	2.709		10,135		08/07/2019	09/01/2029
581557-BM-6	MCKESSON CORP SR UNSECURED		-	<b>_</b>	2FE	999,540		1,014,460	1,000,000	999,762	0	227	0	J0	3.650	3.674		3, 143		11/28/2018	11/30/2020
629377-CA-8	NRG ENERGY INC SR UNSECURED	·····	-	Ľ	3FE		109. 2500	546,252	500,000	527,735	13,305	(6,593)	ļū	J	7.250	5.567		4,632		04/17/2018	05/15/2026
674599-CW-3 68389X-BA-2	OCCIDENTAL PETROLEUM SR UNSECURED	<del> </del>	-	I	2FE 1FE	998,700		1,015,349	1,000,000		ļ	79	ū	J	2.900	2.928		11,519		08/06/2019	08/15/2024
73179P-AK-2	ORACLE CORP SR UNSECURED				3FE		101.5240	1,522,855	1,500,000	1,494,423					2.800	3.052		20, 183		05/22/2018 11/14/2014	07/08/2021
74005P-BP-8	PRAXAIR INC SR UNSECURED			2	1FE	1,998,120		2,006,283	2,000,000	1,999,680				u	2.250	2.270		1, 546		09/21/2015	09/24/2020
75281A-AW-9	RANGE RESOURCES CORP SR UNSECURED			1	4FE	101,621	100 . 3140	100.473	100,000	100.473	5. 147	(476)	٥		5.750	5.224		479		10/05/2017	06/01/2021
75281A-AY-5	RANGE RESOURCES CORP SR UNSECURED			1	4FE	197.557	97.9870	195.974	200.000	195.974	16,418	481	٥	۵	5.000	5.224		3.778		10/05/2017	08/15/2022
780153-AU-6	ROYAL CARIBBEAN CRUISE SR UNSECURED			1	2FE	531,000		540,791	500,000	516,036	0	(5, 171)	0	0	5.250	4.054		3,770		12/21/2016	11/15/2022
780153-AX-0	ROYAL CARIBBEAN CRUISE SR UNSECURED				2FE	1,999,540		2,010,117	2,000,000	1,999,831	0	154	0	0	2.650	2.658		4,858		11/20/2017	11/28/2020
78390X-AA-9	SAIC INC SR UNSECURED			1	2FE	478,750		506,991	500,000	496,274	0	3,845	0	0	4.450	5.289		1,854		12/08/2014	12/01/2020
78454L-AN-0	SM ENERGY CO SR UNSECURED	I	]	1	4FE		98.2900	147 , 435		143.080	0	580	0	0	6.750	7.639		2,981		03/18/2019	09/15/2026
785592-AE-6	SABINE PASS LIQUEFACTION SECURED			1	2FE	419,360		431,874	420,000	419,668	0	136	0	0	5.625	5.664	FA	9,844		12/18/2014	02/01/2021
785592-AH-9	SABINE PASS LIQUEFACTION 1ST LIEN			1	2FE	133,916	107 . 4230	134,279	125,000	127,787	0	(1,323)	0	0	6.250	5.038	MS	2,300		11/19/2014	03/15/2022
845467-AL-3	SOUTHWESTERN ENERGY CO SR UNSECURED			1	3FE	982,500		918,580	1,000,000	918,580	(65,889)	1,969	0	0	6.200	6.564		27,211		03/27/2019	01/23/2025
852061-AR-1	SPRINT NEXTEL CORP SR UNSECURED				4FE		102 . 4670	512,337	500,000	502,203	0	(3,445)	0	0	7.000	6.250		13,222		10/17/2016	08/15/2020
85207U-AK-1	SPRINT CORP SR UNSECURED			1	4FE		110.3810	551,906	500,000	531,117	0	(2,633)	0	0	7.625	6.332		12,708		05/20/2019	03/01/2026
858119-AZ-3	STEEL DYNAMICS INC SR UNSECURED	· · · · · · ·		1	2FE		101.8530	203,705	200,000	202,018	6,210	(1,499)	0	0	5.250	4.430		2,217		11/26/2014	04/15/2023
86765L-AL-1	SUNOCO LP/FINANCE CORP SR UNSECURED			1	3FE		103.8710	2,077,416	2,000,000	1,978,552		2,298	0	0	5.500	5.681		41,556		11/30/2018	02/15/2026
88104L-AG-8	TERRAFORM POWER OPERATIN SR UNSECURED			1	3FE		102.0800	255,200	250,000	251,922	0	(57)	0	0	4.750	4.634		2,474		10/11/2019	01/15/2030
911365-BF-0 92343V-DQ-4	UNITED RENTALS INC SR UNSECURED			1	3FE 2FE	992,500		1,072,720	1,000,000 2,487,000		65,648	683		0	5.500	5.607		20,778		05/03/2018	05/15/2027
962178-AN-9	VERIZON COMMUNICATIONS SR UNSECURED				3FE	2,485,307 351,706		2,342,461	2,487,000	2,486,164	37,551	(183)		u	5.875	2.961 5.805		914		06/17/2015	03/15/2022 06/15/2024
969457-BW-9	WILLIAMS CO INC SR UNSECURED			1	2FE	502,500		539,233	500,000	501,534	۱۰۰۰، ۱۵	(317)			4.550	4.471		442		09/13/2016	06/24/2024
98212B-AG-8	WPX ENERGY INC SR UNSECURED			2	3FE		115. 1040	575,521	500,000	560,565	0	(1,935)	0	0	8.250	4.394		17, 188		11/14/2019	08/01/2023
06367T-4W-7	BANK OF MONTREAL SR UNSECURED		Α		1FE	1,997,660		2.032.367	2,000,000	1,998,913	0		0	0	3.100	3. 141		13,433		04/10/2018	04/13/2021
06367T-7H-7	BANK OF MONTREAL SR UNSECURED		A		1FE		. 100.6220	1,509,337	1,500,000	1,499,502	0	891	0	0	3, 100	3. 162		21.700		07/10/2018	07/13/2020
15135U-AG-4	CENOVUS ENERGY INC SR UNSECURED		Α	1	2FE		101.2840	506,418	500,000		0	22,285	0	0	3.000	8.995		5,667		02/26/2016	08/15/2022
00774M-AG-0	AERCAP IRELAND CAP SR UNSECURED		. D	1	2FE	255,563		269,053	250,000	254,986	0	(576)	0		4.450	4.047		2,781		04/10/2019	10/01/2025
00913R-AC-0	AIR LIQUIDE FINANCE SR UNSECURED		. D	1	1FE	940,570	100 . 1950	1,001,946	1,000,000		0	10,576	0	0	2.250	3.485	MS	5,875		06/01/2018	09/27/2023
23636T-AD-2	DANONE SR UNSECURED		. D	1	2FE	2,361,725		2,537,460	2,500,000	2,400,583	0	23,678	0	0	2.589	3.710		10,608		04/30/2018	11/02/2023
63254A-AT-5	NATL AUSTRALIA BANK NY SR UNSECURED	<b></b>	. D		1FE		100.0070	2,000,139	2,000,000	1,999,986	0	55	0	0	2.250	2.253		21,375		01/04/2017	01/10/2020
822582-AV-4	SHELL INTERNATIONAL FIN SR UNSECURED	· · · · · · ·	. D		1FE		100.8520	1,512,775	1,500,000	1,454,615	0	14,091	0	0	2.250	3.313		16,406		05/09/2018	01/06/2023
86562M-AH-3	SUMITOMO MITSUI FINL GRP SR UNSECURED		. D		1FE	2,000,000	100.8430	2,016,862	2,000,000	2,000,000	0	0	0	0	2.442	2.442	AO	9,768	48,840	10/11/2016	10/19/2021
3299999. Su	btotal - Bonds - Industrial and Miscellaneo	us (l	Unaffili	iated) - I	ssuer																
Ob	oligations					55,468,068	XXX	57,263,063	55,814,000	55,485,731	371,609	67,564	20,425	0	XXX	XXX	XXX	589,753	1,915,251	XXX	XXX
14314J-AC-4	CARMX AUTO OWNER TR SER 17-1 CLASS A3			4	1FE	343,328	100.0080	342,712	342,685	342,778	0	(182)	0	0	1.980	1.883	MON	302		11/07/2017	11/15/2021
14314P-AC-0	CARMAX AUTO OWNER TR SER 17-2 CLASS A3		.	4	1FE	970, 100		969,940	970,228		0	24	0	0	1.930	1.942		832		04/12/2017	03/15/2022
34533F-AD-3	FORD CREDIT AUTO OWNER TRUST SERIES 19-A CLASS A3.			4	1FE		101. 2920	2,025,847	2,000,000	1,999,754	0	95	0	0	2.780	2.803		2,471		03/19/2019	09/15/2023
38138D-AJ-5	GOLDENTREE LOAN MANAGEMENT SERIES 19-5A CLASS C	ļ	.	4	1FE		100.3480	1,003,480	1,000,000	1,000,000	0	0	0	0	4.666		JAJ0	18,457		07/25/2019	10/20/2032
55954N-AC-3	MAGNETITE CLO LTD SERIES 19-23A CLASS B	ļ	-	4	1FE		100.0830	2,001,658	2,000,000	2,000,000	0	٥	0	۵	3.690	3.522		9,839		10/10/2019	10/25/2032
56844A-AE-9	MARINER CLO LLC SERIES 19-1A CLASS C			4	1FE	1,000,000		1,010,189	1,000,000	1,000,000	0	0	٥	0	4.736	5. 122		8,287		03/29/2019	04/30/2032
69355E-AE-5	PPM CLO LTD SERIES 19-3A CLASS C		-	4	1FE	500,000	98.8950	494,474	500,000	500,000	0	0	0	0	4.702	4.576	JAJ0	4,963	9,333	05/03/2019	07/17/2030
770440 45 0	ROCKFORD TOWER CLO LTD SERIES 2019-2A CLASS C 144A		1	l.	1 ,	4 000		000	4 000	4 000	_	_	_	_	4 000			46	_	00/10/0015	00/00/0000
77341G-AE-0	TIOD OLD LTD OFFICE COMO 444 OLDOS O 4444	ļ	-	4	1FE	1,000,000		986,036	1,000,000	1,000,000	ļ	J	ō	J0	4.399	4.306		19,628		06/19/2019	08/20/2032
87250C-AJ-6	TICP CLO LTD SERIES 2019-14A CLASS C 144A		-	4	2FE 1FE		99.6110	996, 106	1,000,000	1,000,000	0	(16.003)	0	۵	5.866	5.740 1.740		17,395		08/07/2019	10/20/2032
981464-EY-2	WORLD FINANCIAL NETWORK CREDIT SER 2015-B CLASS A .			4	.   IFE	2,060,391	100.3050	2,006,103	2,000,000	2,010,098	0	(16,003)	0	0	2.550	1./40	MUN	2,267	51,000	10/13/2016	06/17/2024

# **SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 2 Codes 6	7	Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			li	nterest		Da	ites
3 4 5		8 9			12	13	14	15	16	17	18	19	20	21	22
								Total							
								Foreign							
F NAIC							Current	Exchange							
o Desig-							Year's	Change							
r nation		Rate				Current	Other-	in							
C e and		Used to		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
o i Admini-		Obtain		Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP d g Bond strative	Actual	Fair Fai		Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification Description e n Char Symbol	Cost	Value Valu	e Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other															
Loan-Backed and Structured Securities	11,873,482		836,545 11,812,913	11,822,833	0	(16,066)		0	XXX	XXX	XXX	84,441	151,731	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds	67,341,550		099,608 67,626,913	67,308,564		51,498	20,425	0	XXX	XXX	XXX	674, 194	2,066,982	XXX	XXX
92553P-BD-3 VIACOM INC JR SUBORDINATED 23FE	1,011,250		042,545	1,006,206	104,250	(2,673)		0	5.875	5.562		20,073	58,750	01/25/2018	02/28/2057
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations	1,011,250		042,545 1,000,000	1,006,206	104,250	(2,673)		0	XXX	XXX	XXX	20,073	58,750	XXX	XXX
4899999. Total - Hybrid Securities	1,011,250		042,545 1,000,000	1,006,206	104,250	(2,673)	0	0	XXX	XXX	XXX	20,073	58,750	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds	0	XXX	0 0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds	0	XXX	0 0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans	0	XXX	0 0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations	162,476,906		939,859 158,782,000	160,538,030	770,225	(387,409)	647,200	0	XXX	XXX	XXX	1,606,684	5,298,912	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities	3,011,230	XXX 3	166,077 3,061,376	3,011,125	0	169	0	0	XXX	XXX	XXX	7,979	78, 184	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities	0	XXX	0 0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities	11,873,482	XXX 11	836,545 11,812,913	11,822,833	0	(16,066)	0	0	XXX	XXX	XXX	84,441	151,731	XXX	XXX
8099999. Total - SVO Identified Funds	0	XXX	0 0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans	0	XXX	0 0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans	0	XXX	0 0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds	177,361,618	XXX 182	942,481 173,656,289	175,371,988	770,225	(403, 306)	647,200	0	XXX	XXX	XXX	1,699,104	5,528,827	XXX	XXX

# Schedule D - Part 2 - Section 1 - Preferred Stocks Owned **NONE**

Schedule D - Part 2 - Section 2 - Common Stocks Owned  $\ensuremath{\textbf{N}}$   $\ensuremath{\textbf{O}}$   $\ensuremath{\textbf{N}}$   $\ensuremath{\textbf{E}}$ 

# **SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	Willig All Loi	ng-Term Bonds and Stocks ACQUIRED During Current Year	6	7	8	9
'	2	3	7	3	0	,	O	Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign		Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	US TREASURY NOTE/BOND 2.375% 05/15/29	rorcigii		MIZUHO SECURITIES USA	OI OLOCIC	3,074,063	3,000,000	4,066
	US TREASURY NOTE/BOND 2.125% 05/31/26		05/31/2019	MIZUHO SECURITIES USA		4.021.250	4,000,000	697
	US TREASURY NOTE/BOND 1.500% 09/30/21		10/07/2019	Evercore Group LLC		5,004,688	5,000,000	1,639
912828-YM-6	US TREASURY NOTE/BOND 1.500% 10/31/24		10/31/2019	Evercore Group LLC		7,471,875		309
0599999. Subto	tal - Bonds - U.S. Governments					19,571,876	19,500,000	6,711
	UNITED MEXICAN STATES SR UNSECURED 4.500% 04/22/29	D	08/09/2019	JEFFRIES		1,088,000	1,000,000	13,875
	SENEGAL REPUBLIC OF SR UNSECURED 6.250% 07/30/24	D	06/04/2019	J P MORGAN - 95724		1,043,750	1,000,000	21,875
	tal - Bonds - All Other Governments					2,131,750	2,000,000	35,750
	OCEANSIDE CA UNIF SCH DIST UNREFUNDED CABS ELECTION 2008 0.000% 08/01/24		04/02/2019	DAIN RAUSCHER INC-69211		1,969,952	2, 185,000	0
	tal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					1,969,952	2,185,000	0
	FANNIE MAE POOL NO 3.000% 11/01/31		05/22/2019	WACHOVIA		1,200,625	1, 188, 186	1,683
	tal - Bonds - U.S. Special Revenues					1,200,625	1,188,186	1,683
00164V-AE-3	AMC NETWORKS INC SR UNSECURED 4.750% 08/01/25		08/13/2019	BANC AMERICA		1,016,250	1,000,000	1,847
	DCP MIDSTREAM OPERATING SR UNSECURED 5.125% 05/15/29		05/08/2019	Citigroup Global Markets Inc		1,000,000	1,000,000	0
	FORD CREDIT AUTO OWNER TRUST SERIES 19-A CLASS A3 2.780% 09/15/23		03/19/2019	CHASE SECURITIES		1,999,662	2,000,000	0
	GOLDENTREE LOAN MANAGEMENT SERIES 19-5A CLASS C 4.666% 10/20/32		07/25/2019	WACHOVIA		1,000,000	1,000,000	0
404119-BU-2	HCA INC 1ST LIEN 4.500% 02/15/27		10/22/2019	FIRST BOSTON CORP		539,020	500,000	4,314
	MAGNETITE CLO LTD SERIES 19-23A CLASS B 3.690% 10/25/32		10/10/2019	CHASE SECURITIES		2,000,000	2,000,000	0
	MARINER CLO LLC SERIES 19-1A CLASS C 4.736% 04/30/32		03/29/2019	Citigroup Global Markets Inc		1,000,000	1,000,000	0
	MCDONALDS CORP SR UNSECURED 2.625% 09/01/29		08/07/2019	CHASE SECURITIES		992,640	1,000,000	0
	OCCIDENTAL PETROLEUM SR UNSECURED 2.900% 08/15/24		08/06/2019	Citigroup Global Markets Inc		998,700	1,000,000	0
	PPM CLO LTD SERIES 19-3A CLASS C 4.702% 07/17/30		05/03/2019	FIRST BOSTON CORP		500,000	500,000	0
	ROCKFORD TOWER CLO LTD SERIES 2019-2A CLASS C 144A 4.399% 08/20/32		06/19/2019	CHASE SECURITIES		1,000,000	1,000,000	0
	SM ENERGY CO SR UNSECURED 6.750% 09/15/26		03/18/2019	Citigroup Global Markets Inc		142,500	150,000	141
845467-AL-3 85207U-AK-1	SOUTHWESTERN ENERGY CO SR UNSECURED 6.200% 01/23/25		03/27/2019	GOLDMAN SACHS & CO		982,500	1,000,000	11,367
852070-AK-1 87250C-AJ-6	SPRINT CORP SR UNSECURED 7.625% 03/01/26		05/20/2019	Citigroup Global Markets Inc			500,000	8,5/8
	TERRAFORM POWER OPERATIN SR UNSECURED 4.750% 01/15/30		10/11/2019				250.000	
	WPX ENERGY INC SR UNSECURED 8,250% 08/01/23		11/14/2019	OPPENHEIMER & CO.		562.500		12,260
	AERCAP IRELAND CAP SR UNSECURED 4.450% 10/01/25	n	04/10/2019	FIRST BOSTON CORP		255.563	250,000	12,200
	tal - Bonds - Industrial and Miscellaneous (Unaffiliated)	<u> </u>	047 107 20 10	THO BOOKS ON		15.775.064	15.650.000	38.847
8399997. Total						40,649,267	40.523.186	82,991
	- Bonds - Part 5					12.051.947	11,405,776	59.388
8399999. Total						52,701,214	51,928,962	142.379
	- Preferred Stocks - Part 3					02,701,214	XXX	142,575
	- Preferred Stocks - Part 5					0	XXX	0
	- Preferred Stocks					0	XXX	0
	- Preferred Stocks - Common Stocks - Part 3					0	XXX	0
	- Common Stocks - Part 5					0	XXX	<u> </u>
	- Common Stocks					0	XXX	0
	- Common Stocks - Preferred and Common Stocks					0	XXX	<u> </u>
9999999 - Total						52.701.214	XXX	142.379
อฮฮฮฮฮฮ - TOlai	3					52,701,214	^^^	142,379

# **SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

					Showing All Lo	ong-renn b	onus and Sic													
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	_15						
												0	Tatal	Total					Dond	
												Current Year's	Total Change in	Foreign Exchange	Book/				Bond Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
36179T-XT-7	GOVT NATL MTGE ASSN II SF POOL NO G2 MA5137 3.000% 05/20/48		12/01/2019 .	. Paydown		294,445	294,445	282,253	282,298	0	12,147	0	12, 147	0	294,445	0	0	0	5 276	05/20/2048
001/31 X1 /	GOVT NATL MTGE ASSN 11 POOL NO 003172		12/01/2010 .	. i ayuumi		204,440	201, 110	202,230	202,230		12,147				201, 110					03/20/2040
36202D-QZ-7	6.000% 12/20/31		12/01/2019 .	Paydown	·	1,803	1,803	1,794	1,795	0	8	0	8	0	1,803	0	0	0	58	12/20/2031
36290S-UD-1	GOVT NATL MTGE ASSN POOL NO 616280 4.500% 03/15/19 4.500%		01/01/2019 .	. Paydown		140	140	141	140	0	0	0	0	0	140	0	0	0	1	03/15/2019
912828-4V-9	US TREASURY NOTE/BOND 2.875% 08/15/28		01/25/2019 .	. MIZUHO SECURITIES USA		505,313	500,000	488,828	488,993	0	77	0	77	0	489,071	0	16,242	16,242	6,484	
912828-5M-8	US TREASURY NOTE/BOND 3.125% 11/15/28		01/25/2019 .	. MIZUHO SECURITIES USA		4,002,397	3,877,000	3,880,635	3,880,504	0	(46)	0	(46)	0	3,880,458	0	121,939	121,939	24,767	11/15/2028
912828-G9-5	US TREASURY NOTE/BOND 1.625% 12/31/19 Subtotal - Bonds - U.S. Governments		12/31/2019 .	. Maturity	ļ	1,500,000 6.304.098	1,500,000 6,173,388	1,481,496 6.135.147	1,487,810 6.141.540	0	12,190 24,376	0	12, 190 24,376	0	1,500,000 6,165,917	0	138, 181	138,181	24,375 60,961	12/31/2019 XXX
00000000.	CORP ANDINA DE FOMENTO SR UNSECURED					0,304,098	0,1/3,388	0, 133, 147	0, 141, 340	U	24,3/0	U	24,370	U	0,100,917	U	100, 181	130, 181	00,961	^^^
219868-BW-5	2.000% 05/10/19	D	05/10/2019 .	. Maturity		2,000,000	2,000,000	1,999,820	1,999,938	0	62	0	62	0	2,000,000	0	0	0	20,000	05/10/2019
80413T-AG-4	SAUDI INTERNATIONAL BOND SR UNSECURED	n	11/07/0010	. GOLDMAN SACHS & CO		1,071,875	1 000 000	000 700	001 400	0	1.060		1 000		000 550		70.047	70 047	40.770	04/47/0005
	4.000% 04/17/25 Subtotal - Bonds - All Other Governm	onte	11/0//2019 .	. GULDMAN SACHS & CU		3.071.875	1,000,000 3,000,000	2.990,730	2.991,498		1, 122		1,122	0	2.992.558	0	79,317 79,317	79,317 79,317	42,778 62.778	04/17/2025 XXX
452152-F8-9	ILLINOIS STATE REF 5.000% 02/01/19		02/01/2019 .	. Maturity		3,000,000	3,000,000	3,049,770	3,004,905	0	(4,905)		(4,905)	0	3,000,000	0		0		02/01/2019
1799999.	Subtotal - Bonds - U.S. States, Territo	ries a	and Posses	sions		3,000,000	3,000,000	3,049,770	3,004,905	0	(4,905)	0	(4,905)	0	3,000,000	0	0	0	75,000	XXX
10.1510.15.0	CLEAR CREEK TEX INDPT SCH DIST VARIABLE-SER		00 (44 (00 40					0.040.000	0.004.004		(0.10)	44 000	(10.501)		0.040.400		(40, 400)	(40, 400)	00.750	00 (45 (0000
184540-4R-0	B 3.000% 02/15/32		08/14/2019 .	. Call 100.0000 Citigroup Global		3,000,000	3,000,000	3,012,360	3,024,621	0	(619)	11,882	(12,501)	0	3,012,120	0	(12, 120)	(12,120)	89,750	02/15/2032
25476F-SU-3	COLUMBIA DIST OF SER D 5.000% 06/01/30		07/18/2019 .	. Markets Inc		2,070,646	1,685,000	2,000,044	1,942,620	0	(16,372)	0	(16,372)	0	1,926,248	0	144,398	144,398	54,060	06/01/2030
2499999.	Subtotal - Bonds - U.S. Political Subd	ivisior	ns of States	, Territories and Pos	sessions	5,070,646	4,685,000	5,012,404	4,967,241	0	(16,991)	11,882	(28,873)	0	4,938,368	0	132,278	132,278	143,810	XXX
070004 TA 0	BAY AREA TOLL AUTH CALIF TOLL SER S-4		00/07/0040	MEDDILL LYNGL MUNI		3,353,335	0.040.000	0.014.000	2,976,735	0	(1,409)	0	(1,409)		2,975,326		270,000	378,009	CE 000	04/04/0000
072024-TA-0	5.000% 04/01/30		03/07/2019 .	. MERRILL LYNCH-MUNI			2,940,000	3,014,000	2,970,735	0	(1,409)	0	(1,409)	0	2,9/5,320		378,009	378,009	00,333	04/01/2030
31281L-AR-9	11.000% 07/01/20		12/01/2019 .	. Paydown		1,645	1,645	1,777	1,653	0	(8)	0	(8)	0	1,645	0	0	0	100	07/01/2020
31283G-UE-5	FED HOME LOAN MTGE CORP GOLD POOL NO FGG00581 9.000% 03/01/25		12/01/2019 .	Davidawa		504	504	526	511	0	(7)	0	(7)		504			0	28	03/01/2025
312030-0E-3	FED HOME LOAN MTGE CORP GOLD POOL NO G02307		12/01/2019 .	Paydown		304		526	311		(1)		(1)						20	03/01/2020
3128LX-R4-4	5.000% 08/01/36		12/01/2019 .	. Paydown		5,667	5,667	5,418	5,443	0	224	0	224	0	5,667	0	0	0	160	08/01/2036
3128PS-QT-7	Freddie Mac POOL NO J13166 4.000% 10/01/25		12/01/2019 .	. Paydown		7, 164	7.164	7,304	7,253	0	(80)	0	(89)	0	7, 164	0	0	0	171	10/01/2025
31E01 0 ((1 /	FREDDIE MAC SER 121 CLASS D 4.500%			. ajuomi		, 104		,,,004	, ,200				(09)		, 104					107 0 17 2020
312903-NJ-2	. 03/15/21		11/15/2019 .	. Paydown	ļļ.	14	14	12	14	0	0	0	0	0	14	0	0	0	0	03/15/2021
312941-NJ-2	FED HOME LOAN MTGE CORP GOLD POOL NO A93093 4.500% 07/01/40		12/01/2019 .	Pavdown		22,226	22,226	23,215	23, 125	0	(900)	0	(900)	0	22,226	0	0	0	601	07/01/2040
	FED HOME LOAN MTGE CORP GOLD POOL NO A00207						22,220	20,210	25, 120		(000)		(000)							
31295V-GQ-7	. 10.000% 01/01/20		07/01/2019 .	. Paydown	·	20	20	22	20	0	0	0	0	0	20	0	0	0	0	01/01/2020
31295W-PS-1	10.000% 03/01/21		12/01/2019 .	Paydown		57	57	60	59	0	(1)	0	(1)	0	57	0	0	0		03/01/2021
	FED NATL MTGE ASSN POOL NO 426841 10.000%																			
31379R-EN-4	. 04/01/21		12/01/2019 .	. Paydown	·	352	352	377	354	0	(2)	0	(2)	0	352	0	0	0	19	04/01/2021
31385C-3A-9	01/01/31		12/01/2019 .	Paydown		40	40	39	39	0	0	0		0	40	0	0	0	2	01/01/2031
	FED NATL MTGE ASSN POOL NO 735171 4.633%																			
31402Q-W8-0	01/01/35		12/01/2019 .	. Paydown	·	10,419	10,419	10,285	10,292	0	127	J0	127	0	10,419	0	0	0	378	01/01/2035
31410Q-QW-4	10/01/36		12/01/2019 .	. Paydown		26,566	26,566	26,466	26,467	0	99	0	99	0	26,566	0	0	0	863	10/01/2036
044445 VO 0	FED NATL MTGE ASSN POOL NO 906236 4.476%		40 /04 /00 /0			40.0:-	40.0:5	10.0==	10.0==	_	,	_	,		40.0:-	_	_	_		04/04/0007
31411E-Y9-2	. 01/01/37		12/01/2019 .	. Paydown	·	12,312	12,312	12,328	12,325	0	[13)	ļ0	(13)	0	12,312	0	0	0  -	500	01/01/2037
31411U-XT-3	04/01/37		12/01/2019 .	. Paydown		10,768	10,768	10,821	10,817	0	(50)	0	(50)	0	10,768	0	0	0	57	04/01/2037
400007 117 0	HAMPTON ROADS VA SANTN DIST UNREFUNDED-SER A		01/02/0010	WADDIDG DILLON DEAD		9 055 000	0.005.000	9 440 400	2 000 004	•	(4.044)	_	/4.044	_	2 000 777	_	450 500	150 500	00 040	01/01/0000
409327-HY-2	5.000% 01/01/39		1.01/23/2019 .	. WARBURG DILLON READ Citigroup Global	}	3,255,306	3,065,000	3, 143, 433	3,099,991	0	(1,214)	0	(1,214)	0	3,098,777	0	156,529	156,529		01/01/2039
414005-PJ-1	08/15/21		01/25/2019 .	Markets Inc		6,574,677	6,095,000	7,287,304	6,519,313	0	(12,147)	0	(12, 147)	0	6,507,166	0	67,511	67,511	138,831	08/15/2021

# **SCHEDULE D - PART 4**

					Showing All I	ong-Term Bo	onds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign	5				Bond	
									5: 1/			Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
CUSIP					Number of				Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	Dealized	Total Cain	Dividends	Con-
Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign	Disposai	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Increase/ Decrease	tization)/ Accretion	Impairment	Value (11+12-13)	Carrying	Disposai	Disposal	on Disposal	Disposal	Year	Date
lication	HOUSTON TEX UTIL SYS REV 5.000% 11/15/24	eigii	Date	Citigroup Global	Stock	Sideration	rai value	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Dispusai	on Disposai	Disposai	i cai	Date
442435-F4-0	100010N 1EX 011E 010 1EV 3.000% 11/13/24		01/24/2019	Markets Inc		1,087,170	1,000,000	1, 152,910	1,048,698	0	(1,227	)0	(1,227)	0	1,047,471	0	39,699	39,699	10,139	11/15/2024
	MISSOURI ST HWYS & TRANS COMMN REVENUE BONDS																		•	
60636W-MQ-5	5.000% 05/01/24		05/13/2019	. Call 100.0000		1,500,000	1,500,000	1,674,510	1,520,670	0	(20,670)	)0	(20,670)	0	1,500,000	0	0	0	40,000	05/01/2024
64990A-EY-7	NEW YORK ST DORM AUTH SALES TAX REVENUE 5.000% 03/15/28		02/28/2019	Wachovia		6.005.050	5.000.000	6,421,500	6, 122, 013	0	(23,642	) 0	(23,642)	0	6.098.371	0	(93,321)	(93.321)	117 361	03/15/2028
	Subtotal - Bonds - U.S. Special Rever	nues		, maonor ia		21,873,292	19,697,754	22,792,307	21,385,792	0	(60,929	,	(60,929)	0	21,324,865	0		548.427	461,388	
00130H-BT-1	AES CORP SR UNSECURED 4.875% 05/15/23		09/25/2019	. Call 101.6250		71,138	70,000	68,600	68,432	622	143			0	69, 197	0	803	803		05/15/2023
	ALLEGHENY TECHNOLOGIES SR NOTES 5.950%																			
01741R-AE-2	. 01/15/21		12/23/2019	. Call 104.1822		364,638	350,000	206,500	275,983	0	32,077	0	32,077	0	308,060	0	41,940	41,940	44,603	01/15/2021
035242-AL-0	3.300% 02/01/23		.04/25/2019	Call 102.3160		103.339	101,000	104.737	103,792	0	(217	0	(217)	0	103.575	0	(2,575)	(2,575)	4,783	02/01/2023
	ANTERO RESSOURCES CORP SR UNSECURED						•	, .				,			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			2,570/	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
03674X-AJ-5	5.000% 03/01/25		04/04/2019	BARCLAY INVESTMENTS		1,479,375	1,500,000	1,447,886	1,357,869	96 , 168	1,632	0	97,800	0	1,455,669	0	23,706	23,706	43,958	03/01/2025
038522-AK-4	ARAMARK SERVICES INC SR UNSECURED 5.125% 01/15/24		. 05/31/2019	Various		718.750	700,000	705.250		10.454	(476		9.978	0	703.684		15.066	15.066	20 071	01/15/2024
030322-AN-4	BANK OF AMERICA CREDIT CARD TR SERIES 2017-			. Val lous		110,730	700,000			10,434	(470	)u	9,970	0	/03,004		15,000	13,000	20,071	01/13/2024
05522R-CW-6	A1 CLASS A1 1.950% 08/15/22		03/20/2019	GOLDMAN SACHS & CO		2,481,641	2,500,000	2,499,281	2,499,702	0	55	0	55	0	2,499,757	0	(18, 117)	(18, 117)	13, 135	08/15/2022
058498-AS-5	BALL CORP SR UNSECURED 4.000% 11/15/23		06/13/2019	. GOLDMAN SACHS & CO		87,763	85,000	85,000	82,762	2,238	0	0	2,238	0	85,000	0	2,763	2,763	2,002	11/15/2023
12527G-AB-9	. CF INDUSTRIES INC CO GTD 7.125% 05/01/20 . CARMX AUTO OWNER TR SER 17-1 CLASS A3		11/13/2019	. Call 102.3199		511,600	500,000	540,000	514,456	1,933	(10,545	) 0	(8,612)	0	505,844	0	(5,844)	(5,844)	48,412	05/01/2020
14314J-AC-4			12/15/2019	Paydown		575,441	575,448	576,527	575,910	0	(458)	0	(458)	0	575,444	0	0	0	5 950	11/15/2021
140140 710 4 11	CARMAX AUTO OWNER TR SER 17-2 CLASS A3			aydown							(400	,	(400)							
14314P-AC-0	1.930% 03/15/22		12/15/2019	Paydown		1,029,772	1,029,772	1,029,636	1,029,720	0	52	0	52	0	1,029,772	0	0	0	12,026	03/15/2022
184496-AL-1	CLEAN HARBORS INC SR UNSECURED 5.125% 06/01/21		01/17/2019	PRESSPRICH		500,625	.500,000	504,561	497,459	2,541	٠,	0	2,541	0	500,000	0	625	625	2 2/5	06/01/2021
104430-AL-1	CYRUSONE LP/CYRUSONE FIN SR UNSECURED		01/11/2019	. FRESSFRIGIT					437,439	2,341			2,341				025	020	٠, ١٠٠٥	00/01/2021
23283P-AG-9	5.000% 03/15/24		01/31/2019	MORGAN STANLEY		1,006,250	1,000,000	1,033,722		46, 175	(689)		45,486	0	1,025,579	0	(19,329)	(19,329)	19,306	
256882-AD-3	DPL INC SR UNSECURED 7.250% 10/15/21		06/24/2019	. GOLDMAN SACHS & CO		262,910	244,000	259,250	253,224	0	(1,666	)0	(1,666)	0	251,558	0	11,352	11,352	12,334	
256882-AD-3 29444U-AM-8	DPL INC SR UNSECURED 7.250% 10/15/21 EQUINIX INC SR UNSECURED 5.375% 04/01/23 .		05/07/2019 11/18/2019	. Call 110.3572 . Corporate Actions		282,514 510,360	256,000 500,000	272,000 511,250	265,677 497,955		(1,237	)0	(1,237) 5,511	0		0	(8,441)	(8,441) 6,895		10/15/2021
29444U-AP-1	EQUINIX INC SR UNSECURED 5.750% 01/01/25 .			GOLDMAN SACHS & CO		780,000	750,000			25,082	(5,451		19,631	0	775,737	0	4,263	4,263		01/01/2025
	FORD MOTOR CREDIT CO LLC SR UNSECURED						•													
345397-ZB-2	4.140% 02/15/23		01/28/2019	. Various		1,406,755	1,500,000	1,500,015	1,499,887	0	33	0	33	0	1,499,920	0	(93, 165)	(93, 165)	28,233	02/15/2023
364725-BA-8	GANNETT CO INC SR UNSECURED 5.125% 07/15/20		10/18/2019	. Call 100.0000		97,000	97,000	98,819	96,897		(236)	) 0	103	n	97,000	n	n	0	6 256	07/15/2020
30-1120 DA 0	GEORGIA-PACIFIC LLC SR UNSECURED 2.539%						•		·			,	100						•	
37331N-AF-8	11/15/19		10/28/2019 .	. Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	72,573	
404121-AC-9	HCA INC SR SECURED 6.500% 02/15/20		07/05/2019	. Call 102.3396		209,796	205,000	226, 181	209,229	0	(4, 229		(4,229)	0	205,000	0	0	0		02/15/2020
404121-AG-0	HCA INC SR UNSECURED 5.875% 05/01/23 HEALTHSOUTH CORP SR UNSECURED 5.750%		01/31/2019	. BARCLAY INVESTMENTS		1,057,500	1,000,000	1,058,750	1,014,157	37,119	(995	,0	36 , 124	0	1,050,281	0	7,219	7,219	17	05/01/2023
421924-BK-6	11/01/24		11/01/2019	. Call 101.1507		211,405	209,000	209,941	209,071	421	(188	0	233	0	209,304	0	(304)	(304)	13,457	11/01/2024
526057-BT-0	LENNAR CORP SR UNSECURED 4.500% 06/15/19 .		06/15/2019 .	. Maturity		120,000	120,000	121,500	119,787	311	(97	0	214	0	120,000	0	0	0		06/15/2019
52729N-BX-7	LEVEL 3 COMM INC SR UNSECURED 5.750% 12/01/22		12/01/2019	Call 100.0000		250,000	250 000	250 000	245,603	4,397	_	_	4,397		250,000	_	_	_	17 000	10/01/0000
32129N-BX-1	LIMITED BRANDS INC SR NOTES 5.625%		12/01/2019	. Call 100.0000		250,000	250,000	250,000	245,603	4,397	0	0	4,397	0	250,000	l0	0	u	17,969	12/01/2022
532716-AU-1	. 02/15/22	<b> </b>	06/20/2019	. Corporate Actions		36,450	36,000	38,880	35,960	1,202	(165	)0	1,037	0	36,997	0	(547)	(547)	1,716	02/15/2022
	NRG YIELD OPERATING LLC SR UNSECURED																			
62943W-AB-5	5.375% 08/15/24		03/15/2019	. BARCLAY INVESTMENTS		993,750	1,000,000	960,000	950,631	9,798	1,297	0	11,095	0	961,726	0	32,024	32,024	31,951	08/15/2024
62957H-AF-2	NABORS INDUSTRIES INC. SR UNSECURED 5.750% 02/01/25		.04/05/2019	PRESSPRICH		901,750	1,000,000	998,780	754,685	244, 164	2	n	244, 166	n	998,851	n	(97, 101)	(97, 101)	39 499	02/01/2025
69370C-AA-8	PTC INC SR UNSECURED 6.000% 05/15/24		10/25/2019	Various		532,210	500,000	534,375	501,323	22, 196	(5,441	)0	16,755	0	518,078	0	14, 132	14, 132		05/15/2024
	TENET HEALTHCARE CORP SECURED 6.000%										l					_				
87243Q-AB-2	TDI POINTE COOLD INC CD INCECLIDED 5 250%		03/07/2019	. DEUTSCHE BANK		511,706	495,000	515,845	499,097	2,268	(655	) 0	1,613	0	500,709	0	10,997	10,997	13,200	10/01/2020
87265H-AF-6	TRI POINTE GROUP INC SR UNSECURED 5.250% 06/01/27		01/25/2010	BARCLAY INVESTMENTS		430,000		502.500	395.000	107 . 138	(31)	)	107, 107	n	502.107	n	(72, 107)	(72, 107)	4 220	06/01/2027
5720011 NI '0			51 02 102 11 0	- DANIOLAT THELOTHERIO					,000,000	101 , 100		/		U		0	F(12, 101)	(14, 107)		

# **SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

				,	Showing Air i	Long-renn b	onds and Sto	JUNG SULD, I	ILDLLINLD											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted (	Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain		Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
	Description						Dan Malura	A =4=1 O = =4												,
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
070100 AD 0	TARGA RESOURCES PARTNERS SR UNSECURED		02/11/2019	Call 100.0000		200.000	200,000	166,000	191,233		1.070		1,070		192.303	0	7.697	7.697	1 071	11/15/2019
8/012D-AH-3	4.125% 11/15/19		02/11/2019			200,000	200,000		191,233	0	1,0/0		1,070		192,303	0				11/15/2019
01126E DC 7	07/15/00		11/20/2019	Call 102.3130		255,783	250.000	243.750	245.662	272	713	0	985	0	246.646	0	3.354	3.354	21 360	07/15/2023
011000 20 1	WEYERHAEUSER REAL ESTATE SR UNSECURED		11			200,700	200,000	2.0,7.00												
000470 11 0	4 075% 00 (45 (40	.	06/15/2019	Maturity		150,000	150,000	148,646	148,750	1,076	173	0	1,249	0	150,000	0	0	0	3,281	06/15/2019
	CENOVUS ENERGY INC SR UNSECURED 5.700%			,			•		·	-										
15135U-AD-1		. A	10/15/2019	Maturity		192,308	192,308	165,865	185,672	0	6,636	0	6,636	0	192,308	0	0	0	10,962	10/15/2019
	AERCAP IRELAND CAP SR UNSECURED 3.500%									_				_						
00774M-AA-3	05/26/22     DEUTSCHE TELEKOM INT FIN SR UNSECURED	. D		FIRST BOSTON CORP		249,943	250,000	244,710	245,329	0	360	0	360	0	245,692	0	4,250	4,250	3,306	05/26/2022
	2.225% 01/17/20	n	02/14/2010	TD Securities (USA)		1.490.580	1.500.000	1,499,100	1,499,671	0	50	0	50	0	1,499,723	0	(9, 143)	(9, 143)	22 242	01/17/2020
	Subtotal - Bonds - Industrial and Misc	ollon				23.063.052	23.115.528	23. 124. 732	22.500.490	623.546	9.398		632.944		23.133.427		(139.587)	(139.587)	711.605	
	Total - Bonds - Part 4	eliali	eous (Onan	ilialeu)			-, -, -, -	-, , , .	, , , ,		(47,929)		- , , -	0	.,,	0	(,. ,	, . ,		
						62,382,963	59,671,670	63,104,910	60,991,404	623,546	( ,,	,	563,735	0	61,555,135	0	758,616		1,515,542	
	Total - Bonds - Part 5					12,090,723	11,405,776	12,051,947	0	0	(25,528)	1	(25,528)	0	12,026,420	0	(2,510)		206,647	
	Total - Bonds					74,473,686	71,077,446	75, 156, 857	60,991,404	623,546	(73, 457)	11,882	538,207	0	73,581,555	0	756, 106	756, 106	1,722,189	
	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
	Total - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. 7	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. 7	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. 7	Total - Common Stocks - Part 5		•			0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. 7	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. 7	otal - Preferred and Common Stocks	s				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 -	Totals					74,473,686	XXX	75.156.857	60.991.404	623.546	(73.457)	11.882	538.207	0	73.581.555	0	756.106	756.106	1,722,189	XXX
						, ., ., .,		, 100,001	,001,101	020,010	(10, 101)	,002	000,20.		, 00 1 , 000		100,100	. 00, 100	.,,,,,,,,	. 300

# **SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

				٤	Showing Al	I Long-Term Bonds	s and Stocks	ACQUIREL	During Yea	ar and Fully I	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11	С	hange in Boo	ok/Adjusted C	arrying Value	9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	`	Value	Disposal	Disposal	Disposal	Year	Dividends
	COLUMBIA DIST OF SER A 5.000%						, ,			•	,			,			•	•		
25476F-XR-4	10/15/38		03/26/2019 .	.DAIN RAUSCHER INC-69211	03/27/2019 .	JPM-CHASE	1,500,000	1,811,250	1,817,895	1,811,174	0	(76)	0	(76)	0	0	6,721	6,721	7,917	7,708
25476F-XV-5	COLUMBIA DIST OF SER A 5.000% 10/15/44		00/07/0040	Baylock Robert Van	04/01/2019	Washania	1,500,000	1 704 400	1 700 000	1,794,134	0	(286)		(286)	0	0	(4,334	(4,334)	0.750	7 047
	Subtotal - Bonds - U.S. Political Su	ubdivid				. Wacilovia	3.000.000	1,794,420 3,605,670	1,789,800 3,607,695	3.605.308	0		0		0	0	2.387		8,750 16.667	7,917 15,625
2499999. 3138ER-P9-5	FANNIE MAE POOL NO 3.000% 11/01/31	upuivi	05/22/2019		12/01/2019 .	Paydown	3,000,000	3,605,670	3,607,695	3,605,308	0	(+)	0	(+)	0					221
	Subtotal - Bonds - U.S. Special Re	-veni		- FILOUIN TA		.   1 ayuulii	155.776	157 , 406	155,776	155.776	0 0	, , ,	0	, , ,	0	0			1,404	221
0100000.	ALLISON TRANSMISSION INC SR UNSECURED	Venue					155,776	151,400	155,770	155,770	U	(1,031)	0	(1,031)	0	0	U	0	1,404	221
019736-AF-4	5.875% 06/01/29		03/26/2019	Citigroup Global Markets Inc	03/27/2019 .	PRESSPRICH	500,000	500,000	504,375	500,000	0	0	0	0	0	0	4,375	4,375	0	0
	CCO HOLDINGS LLC CAP CORP SR UNSECURED																,			
1248EP-CB-7	5.375% 06/01/29		05/09/2019	DEUTSCHE BANK	12/17/2019 .	. DEUTSCHE BANK	1,000,000	1,000,000	1,039,063	1,000,000	0	0	0	0	0	0	39,063	39,063	15,378	0
12508E-AJ-0	CDK GLOBAL INC SR UNSECURED 5.250% 05/15/29		05/02/2019	WACHOVIA	05/03/2010	OPPENHEIMER & CO.	500,000	500,000	506,250	500,000	0	0	0	0	0	0	6,250	6,250	0	0
12300L-AJ-0	CHARLES RIVER LAB SR UNSECURED 4.250%			LIINVIIVITA		LOTTER ETHEN & CO	,000,000				υ	υ	ν	u	0				ν	υ
159864-AE-7	05/01/28		10/21/2019	CHASE SECURITIES	12/11/2019 .	PRESSPRICH	500,000	500,000	508,750	500,000	0	0	0	0	0	۵		8,750	2,951	0
Ī	CYRUSONE LP/CYRUSONE FIN SR UNSECURED																			
23283P-AK-0	5.375% 03/15/27		05/16/2019	CHASE SECURITIES	12/10/2019 .	. Call 109.7996	500,000	522,500	548,998	500,000	0	(22,500)	0	(22,500)	0	0	0	0	68,781	4,852
25277L-AA-4	DIAMOND SPORTS GR/DIAMON SECURED 5.375% 08/15/26		09/14/2010	DEUTSCHE BANK	00/05/2010	FIRST BOSTON CORP	500,000	515,000	526,875	514,815	0	(185)	0	(185)	0	0	12,060	12,060	2,762	1,045
23211L-AA-4	DIAMOND SPORTS GR/DIAMON SR UNSECURED		06/ 14/2019	DEUTSCHE BANK	09/05/2019 .				320,673	14,010	υ	(100)	ν	(100)	0		12,000	12,000	2,702	1,040
25277L-AC-0	6.625% 08/15/27		08/01/2019	.Citigroup Global Markets Inc	08/14/2019 .	. WACHOVIA	500,000	511,875	505,000	511,799	0	(76)	0	(76)	0	0	(6,799	(6,799)	1,288	276
	DIAMONDBACK ENERGY INC SR UNSECURED																			
25278X-AC-3	4.750% 11/01/24		04/16/2019	. GOLDMAN SACHS & CO		. Tax Free Exchange	500,000	513, 125	512,001	512,001	0	(1,124)	0	(1,124)	0	0	0	0	18,538	11,017
25278X-AE-9	DIAMONDBACK ENERGY INC SR UNSECURED 4.750% 11/01/24		08/12/2010	Tax Free Exchange	12/20/2019 .	Call 103.5630	500,000	512,001	517,815	511,268	0	(733)	0	(733)	0	0	(11,268	(11,268)	32,923	6,663
23210A-AL-9	EQUINIX INC SR UNSECURED 5.375%			. Tax TTGC LAUTATIYC		100.3000	,000,000			11,200 الو	υ	(133)	ν	(133)	0		(11,200	(11,200)		
29444U-AR-7	05/15/27		03/21/2019	GOLDMAN SACHS & CO	07/23/2019 .	WACHOVIA	500,000	520,000	538,750	519,045	0	(955)	0	(955)	0	0	19,705	19,705	18,663	9,705
1	FREEPORT-MCMORAN C & G SR UNSECURED																			
35671D-CD-5	. 5.250% 09/01/29		08/01/2019	. CHASE SECURITIES	10/03/2019 .	. CHASE SECURITIES	500,000	500,000	492,500	500,000	0	0	0	0	0	0	(7,500	(7,500)	3,792	0
75281A-AS-8	RANGE RESOURCES CORP SR UNSECURED 4.875% 05/15/25		04/05/2019	GOLDMAN SACHS & CO	08/06/2019	FIRST BOSTON CORP	500.000	462.500	393.750	464 . 167	n	1.667	n	1.667	n	n	(70,417	(70.417)	17.807	9,750
702017 70-0	SM ENERGY CO SR UNSECURED 6.750%						,000,000			, 107				,,007	0		(10,411	,(10,411)		
78454L-AN-0	09/15/26		03/18/2019	.Citigroup Global Markets Inc	07/11/2019 .	. SUNTRUST CAP MARKETS	250,000	237,500	231,875	237,871	0	371	0	371	0	0	(5,996	(5,996)	5,625	234
	UAL CORP SR UNSECURED 4.875% 01/15/25			L								_	_		_					
910047-AK-5	DALIGOU LEALTH COO LAG OF LAGEOUPER		05/07/2019	BARCLAY INVESTMENTS	05/08/2019 .	PRESSPRICH	500,000	496,870	498 , 125	496,870	0	0	0	0	0	0	1,255	1,255	68	0
071734-AD-9	BAUSCH HEALTH COS INC SR UNSECURED 7.000% 01/15/28	Δ	05/00/2010	GOLDMAN SACHS & CO	05/10/2019 .	PRESSPRICH	500,000	500.000	500.625	500.000	0	0	0	0	0	0	625	625	0	0
0/1/04-ND-9	TRANSSOCEAN SENTRY LTD 1ST LIEN	n		LUCLUMAN CAULO & CU		. ITILOUF NI UII	,000,000			,000,000	υ	υ	ν		0		023	023	ν	ν
89385A-AA-3	5.375% 05/15/23	D	05/15/2019	WACHOVIA	05/16/2019 .	PRESSPRICH	500,000	497,500	502,500	497,500	0	0	0	0	0	0	5,000	5,000	0	0
3899999.	Subtotal - Bonds - Industrial and M	/liscella	aneous (Ur	affiliated)			8,250,000	8,288,871	8,327,252	8,265,336	0	(23,535)	0	(23,535)	0	0	(4,897	(4,897)	188,576	43,542
8399998.	Total - Bonds		•	•			11,405,776	12,051,947	12,090,723	12,026,420	0		0	(25,528)	0	0	(2,510	(2,510)	206,647	59,388
8999998.	Total - Preferred Stocks							0	0	0	0		0	0	0	0	0	0	0	0
9799998.	Total - Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
	Total - Preferred and Common Sto	ocks						0	0	0	0		0	0	0	0	0	0	0	0
9999999								12.051.947	12.090.723	12.026.420	0		0	(25,528)	0	0	(2.510	(2.510)	206.647	59,388
000000								12,001,071	12,000,120	12,020,720		(10,020)		(20,020)		·	(2,010	(2,010)	200,047	00,000

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

### NONE

Schedule D - Part 6 - Section 2

### NONE

Schedule DA - Part 1 - Short-Term Investments Owned

### NONE

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open **N O N E** 

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

### NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made **NONE** 

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

### NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

### NONE

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

### NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

### NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

# **SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
PNC Bank Pittsburgh, PA		0.000	0	0	396,043	XXX
Citi Bank Uniondale, NY		0.000	0	0	26,610,671	XXX
0199998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	27,006,714	XXX
0299998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	27,006,714	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
						ļ
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						l
						<b></b>
						ļ
						<b></b>
						+
0599999 Total - Cash	XXX	XXX	0	0	27,006,714	XXX

### TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1	. January	20,218,765	4.	April	16,771,355	7.	July	40,265,732	10.	October	27,935,677
2	. February	27,898,542	5.	May	68,538,853	8.	August	52,672,074	11.	November	50,774,672
3	March	30, 187, 879	6.	June	30,053,795	9.	September	32,348,148	12.	December	27,006,714

# **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

	Show investing	SIILS OWITE	a December 31 of C	Julient real				
1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
0599999. Tota	ıl - U.S. Government Bonds					0	0	0
1099999. Tota	ıl - All Other Government Bonds					0	0	0
1799999. Tota	Il - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Tota	Il - U.S. Political Subdivisions Bonds					0	0	0
3199999. Tota	ıl - U.S. Special Revenues Bonds					0	0	0
	BOSTON SCIENTIFIC OP (4)2 144A		12/18/2019	2.120	01/06/2020	2,247,338	0	1,853
	SCHLMBERGER HLDGS CORP CP 4(2) 144A		12/30/2019	1.950	01/15/2020		0	
	SPIRE INC CP 4(2) 1444. UNION ELECTRIC CO CP 3(A)3		12/20/2019	2.110 2.080	01/07/2020		0	
	UNION ELECTRIC OF CALADANS OF 4(2) 144A		12/30/2019	1.950	01/17/2020	3,527,939		
3299999 Subt	total - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					7.589.322	0	3,006
	II - Industrial and Miscellaneous (Unaffiliated) Bonds					7.589.322	0	3,006
	II - Hybrid Securities					0	0	0
	II - Parent. Subsidiaries and Affiliates Bonds					0	0	0
	total - SVO Identified Funds					0	0	0
6599999. Subt	total - Unaffiliated Bank Loans					0	0	0
7699999. Tota	ıl - Issuer Obligations					7,589,322	0	3,006
	ıl - Residential Mortgage-Backed Securities					0	0	0
	Il - Commercial Mortgage-Backed Securities					0	0	0
	Il - Other Loan-Backed and Structured Securities					0	0	0
8099999. Tota	II - SVO Identified Funds					0	0	0
8199999. Tota	ıl - Affiliated Bank Loans					0	0	0
8299999. Tota	ıl - Unaffiliated Bank Loans					0	0	0
8399999. Tota						7,589,322	0	3,006
	FEDERATED INVESTORS INC TREASURY OBLIGATION FUND		12/31/2019	0.000		1,717	10	127
8599999. Subt	total - Exempt Money Market Mutual Funds - as Identified by the SVO					1,717	10	127
				ļ	·····	-		
						-		
						-		
						-		
8899999 - Tot	al Cash Equivalents		·····			7.591.039	10	3,133
0000000 - 100	ai Oddii Equivalento					1,381,038	10	3, 133

### **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

		'	2		Policyholders	All Other Spec	
	States, Etc.	Type of Deposit		3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama		. diposo di Bopcoit	0	0	0	1 411 14140
2.	Alaska Al			0	0	0	
3.	Arizona			0	0	0	
4.	ArkansasAF		RSD by INS CODE AR 23-76-118	324 , 455	324,454	0	
5.	California CA		-,	0	0	0	
6.	Colorado CO			0	0	0	
7.	Connecticut			0	0	0	
8.	Delaware DE			0	0	0	
9.	District of Columbia DO			0	0	0	
10.	FloridaFl			0	0	0	
11.	GeorgiaGA			0	0	0	
12.	HawaiiH			0	0	0	
13.	Idaho II			0	0	0	
14.	Illinois II	_	RSD by INS CODE 215 ILCS 125/2-4 & 2-6	319,463	319,463	0	
15.	IndianaIN		1105 b) 1110 005E E10 1E00 1E0/E 1 a E 0	0	0	0	
16.	lowa			0	0	0	
17.	Kansas Ks			0	0	0	
18.	Kentucky K			0	0	0	
10. 19.	Louisiana LA			0	0	0	
19. 20.	MaineME			n	0	0	
20. 21.	MarylandMI			n	0	0	
21. 22.	MassachusettsMA			0	0	0	
				0	0	0	
23. 24.	Minnesota			0	0	0	
				0	0	0	
25. 26	Mississippi		RSD by INS CODE M0354.410 RSMo	994,762	997,495	0	
26.			HOD BY THE CODE MUSEL4-4 TO REMO	994,762	997,495	0	
27.	MontanaM			0	0		
28.	NebraskaNE					0	
29.	NevadaN\			0	0	0	
	New HampshireNh			0	0	0	
31.	New JerseyN			0	0	0	
32.	New MexicoNN			0	0	0	
	New YorkN			0	0	0	
34.	North CarolinaNO			0	0	0	
35.	North DakotaNI			0	0	0	
36.	OhioOl			0	0	0	
37.	OklahomaOł			0	0	0	
38.	OregonOF			0	0		
	PennsylvaniaPA			0	0	0	
40.	Rhode IslandR			0	0	0	
41.	South CarolinaSO			0	0	0	
42.	South Dakota SI			0	0	0	
43.	TennesseeTh	l		0	0	0	
44.	TexasTX			0	0	0	
45.	UtahU			0	0	0	
46.	VermontV			0	0	0	
	VirginiaVA			0	0	0	
48.	WashingtonWA	٠		0	0	0	
49.	West VirginiaW\	′		0	0	0	
50.	WisconsinW			0	0	0	
51.	WyomingW	′ <b> </b>		0	0	0	
52.	American SamoaAS	;		0	0	0	
53.	GuamGl			0	0	0	
54.	Puerto RicoPF			0	0	0	
55.	U.S. Virgin IslandsV	ı <b></b>		0	0	0	
56.	Northern Mariana IslandsMF	·		0	0	0	
57.	CanadaCAN	ı <b></b>		0	0	0	
	Aggregate Alien and Other		XXX	0	0	0	
	Subtotal	XXX	XXX	1,638,680	1,641,411	0	
	DETAILS OF WRITE-INS						
801.							
802.							
803.		···		• • • • • • • • • • • • • • • • • • • •			
	0						
<b>ძყ</b> წ.	Summary of remaining write-ins for Line 58 from overflow page	xxx	XXX	0	0	0	
				1			

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